

# Rajita Chandak

Institute of Mathematics, EPFL – September 18, 2024

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## Appointments

<b>Bernoulli Instructor</b> <i>Institute of Mathematics, École Polytechnique Fédérale de Lausanne (EPFL)</i> Mentor: <a href="#">Victor Paneretos</a>	<b>Lausanne, Vaud, Switzerland</b> 2024–2026
<b>Assistant Professor</b> <i>Department of Statistics, University of Wisconsin-Madison</i>	<b>Madison, WI, USA</b> starting 2026

## Education

<b>Princeton University</b> <i>Ph.D. in Operations Research and Financial Engineering (ORFE)</i> <b>Dissertation:</b> <i>Adaptive nonparametric statistical theory and implementation</i> <b>Advisor:</b> <a href="#">Matias Cattaneo</a>	<b>Princeton, NJ, USA</b> 2019–2024
<b>Princeton University</b> <i>M.A. in Operations Research and Financial Engineering (ORFE)</i>	<b>Princeton, NJ, USA</b> 2019–2021
<b>Brown University</b> <i>Sc.B. with Honors in Applied Mathematics and Economics</i> Honors Thesis: <i>Energy-aware optimization of scalable load balancing strategies</i> <b>Advisor:</b> <a href="#">Kavita Ramanan</a>	<b>Providence, RI, USA</b> 2015–2019

## Honors and Awards

<b>Invited paper for Annals of Statistics session at Joint Statistical Meeting (JSM)</b> <i>Paper: “Convergence Rates of Oblique Regression Trees for Flexible Function Libraries”</i>	2025
<b>Bernoulli Instructorship</b> <i>École Polytechnique Fédérale de Lausanne (EPFL)</i>	2024 – 2026
<b>School of Engineering and Applied Science Travel Grant</b> <i>Princeton University</i>	2023
<b>Finalist for Graduate Research Fellowship</b> <i>Jane Street</i>	2023
<b>School of Engineering and Applied Science Award for Excellence</b> <i>Princeton University</i>	2022

## Research

### Publications

**Convergence rates of oblique regression trees for flexible function libraries**

*Annals of Statistics* 2024, Vol. 52, No. 2, 466–490

with [Matias Cattaneo](#) and [Jason Klusowski](#)

**Boundary adaptive local polynomial conditional density estimators**

*Bernoulli*, 2024, Vol. 30, No. 4, 3193–3223

with [Matias Cattaneo](#), [Xinwei Ma](#) and [Michael Jansson](#)

### Preprints

**On the convergence of a federated expectation-maximization algorithm**

with [Zhixu Tao](#) and [Sanjeev Kulkarni](#)

[arxiv:2408.05819](#)

**lpcde: Local polynomial conditional density estimation and inference**

with [Matias Cattaneo](#), [Xinwei Ma](#) and [Michael Jansson](#)

[arxiv:2204.10375](#)

### Working Papers

**Consistency of the EM algorithm in high dimensions**

with [Matias Cattaneo](#) and [Jason Klusowski](#)

**A new variable importance metric for oblique regression trees**

## Work Experience

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### NSF Research Experience for Undergraduates (REU)

*Award DMS 1757685*

Worcester Polytechnic Institute (WPI), MA

2018

### NSF Research Experience for Undergraduates (REU)

*Award NSF 1559788*

California State University (CSU), Chico, CA

2017

## Talks and Conferences

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### University of Groningen

*Econometrics Seminar, Department of Economics*

Groningen, NL

February 2024

### London School of Economics (LSE)

*Statistics Seminar, Department of Statistics*

London, UK

January 2024

### University of Wisconsin-Madison

*Statistics Seminar, Department of Statistics*

Virtual

January 2024

### EPFL Statistics Seminar

*Statistics Seminar, Institute of Mathematics*

Virtual

December 2023

### Joint Statistical Meeting

*Invited speaker, Topic-contributed session on decision trees and random forests*

Toronto, CA

August 2023

### Statistical foundations of data science and their applications

*Princeton University*

Princeton, NJ, USA

May 2023

Local organizing committee member

### Jane Street

*Invited speaker, Graduate Research Fellowship Workshop*

New York City, NY, USA

April 2023

### Symposium for Undergraduates in Mathematical Sciences (SUMS)

*Invited speaker, hosted at Brown University*

Providence, RI, USA

2018, 2019

### Joint Mathematics Meeting

*AMS, MAA*

Baltimore, MD, USA

2018, 2019

### Women in Mathematics in New England (WIMIN)

*Smith College*

Northampton, MA, USA

September 2018

### MIST Workshop

*WPI, Applied and Industrial Mathematics Institute for Secondary Teaching*

Worcester, MA, USA

July 2018

## Teaching Experience

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### Lecturer (as Bernoulli Instructor)

*Institute of Mathematics, EPFL*

Lausanne, CH

2024-Present

MATH 524: Nonparametric estimation and inference, Spring 2025.

MATH 413: Statistics for data science, Spring 2025 (co-taught with Myrto Limnios).

### Graduate Assistant in Instruction

*ORFE, Princeton University*

Princeton, NJ, USA

2020-2024

ORF 499: Senior Thesis (Spring 2024),

SML 312: Research Projects in Data Science (Fall 2023),

ORF 498: Senior Independent Research Foundations (Fall 2023),

ORF 504: Financial Econometrics (Spring 2023),

ORF 524: Statistical Theory and Methods (Fall 2021, Fall 2022),

ORF 245: Fundamentals of Statistics (Fall 2020, Spring 2021).

### Undergraduate Teaching Assistant

*Department of Applied Mathematics, Brown University*

Providence, RI, USA

2017 – 2019

APMA1720: Monte Carlo Simulations with Applications to Finance (Spring 2019),

MPA2065: Intro. to Data Science for the Masters of Public Affairs program (Spring 2018),

APMA1650: Statistical Inference I (Fall 2017).

## Software and Programming Skills

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R packages: **lpcde**

Python packages: **lpdensity**, **rddensity**

Additional programming experience: Matlab, Mathematica, Julia, C++, STATA, Java, HTML, CSS

## Service

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### EPFL Statistics Seminar

2024–2026

*Co-organizer*

### Peer Review

Since 2021

Bernoulli,

Journal of the American Statistical Association (JASA),

Econometric Theory,

Operations Research (OR),

Journal of Causal Inference (JCI).

### Senior Thesis Writer's Group Co-Leader

Princeton, NJ

*ORFE Department, Princeton University*

2020-2023

Mentored 4th year undergraduate students in ORFE with thesis research and writing. Offered as a regular course (ORF 498/499) starting Fall 2023.

## Languages

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**English:** Native Proficiency

**Hindi:** Native Proficiency

**French:** Intermediate (CEFR A2)