Rajita Chandak

ORFE, Princeton University - March 11, 2024

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Appointments

Bernoulli Instructor Lausanne, Switzerland 2024-

Institute of Mathematics, École Polytechnique Fédérale de Lausanne (EPFL)

Education

Princeton University Princeton, NJ, USA

Ph.D. in Operations Research and Financial Engineering (ORFE) 2019-2024

Advisor: Matias Cattaneo

Princeton University Princeton, NJ, USA

M.A. in Operations Research and Financial Engineering (ORFE) 2019-2021

Brown University Providence, RI, USA 2015-2019

Sc.B. with Honors in Applied Mathematics and Economics Honors Thesis: Energy-aware optimization of scalable load balancing strategies

Advisor: Kavita Ramanan.

Research

Publications

Convergence rates of oblique regression trees for flexible function libraries arxiv:2210.14429

Annals of Statistics, forthcoming

with Matias Cattaneo and Jason Klusowski

Boundary adaptive local polynomial conditional density estimators arxiv:2204.10359

Bernoulli, forthcoming

with Matias Cattaneo, Xinwei Ma and Michael Jansson

lpcde: Local polynomial conditional density estimation and inference arxiv:2204.10375

with Matias Cattaneo, Xinwei Ma and Michael Jansson

Working Papers.....

Consistency of the EM algorithm in high dimensions

with Matias Cattaneo and Jason Klusowski

Adaptive Mondrian random forests

with Matias Cattaneo, Jason Klusowski and William Underwood

A new variable importance metric for oblique regression trees

with Matias Cattaneo and Jason Klusowski

Teaching Experience

Graduate Assistant in Instruction Princeton, NJ 2020-Present

ORFE, Princeton University

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).

Senior Thesis Writer's Group Co-Leader

ORFE Department, Princeton University

Mentored 4th year undergraduate students in ORFE with thesis research and writing.

Princeton, NJ

2020-2023

Undergraduate Teaching Assistant

Department of Applied Mathematics, Brown University

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

R packages: lpcde

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

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

Awards

School of Engineering and Applied Science Travel Grant

2023

Princeton University

School of Engineering and Applied Science Award for Excellence

2022

Princeton University

Work Experience

NSF Research Experience for Undergraduates (REU) Award DMS 1757685

Worcester Polytechnic Institute (WPI), MA

2018

NSF Research Experience for Undergraduates (REU)

California State University (CSU), Chico, CA

2017

Award NSF 1559788 Conferences

Joint Statistical Meeting

Toronto, CA

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

August 2023

Statistical foundations of data science and their applications

Princeton, NJ

Princeton University

Jane Street

May 2023

Local organizing committee member

New York City, NY

Invited speaker, Graduate Research Fellowship Workshop

April 2023
Providence, RI

Symposium for Undergraduates in Mathematical Sciences (SUMS) *Invited speaker, hosted at Brown University*

2018, 2019

Joint Mathematics Meeting

Baltimore, MD

AMS, MAA

2018, 2019

Women in Mathematics in New England (WIMIN) Smith College Northampton, MA

MIST Workshop

September 2018

WPI, Applied and Industrial Mathematics Institute for Secondary Teaching

Worcester, MA July 2018

Peer Review

Journal of the American Statistical Association, Econometric Theory, Operations Research, Journal of Causal Inference.

References

Matias Cattaneo ORFE, Princeton University (cattaneo@princeton.edu)

Jason Klusowski ORFE, Princeton University (jason.klusowski@princeton.edu)

Jianqing Fan ORFE, Princeton University (jqfan@princeton.edu)

Providence, RI 2017 – 2019