Rajita Chandak

ORFE, Princeton University – January 9, 2024

⊠ rchandak@princeton.edu • 🕆 rajitachandak.github.io • 🛅 rajitachandak

Education

Princeton University Princeton, NJ, USA Ph.D. in Operations Research and Financial Engineering (ORFE) 2019-Present Advisor: Matias Cattaneo Research Interests: Mathematical statistics, theoretical machine learning, causal inference, econometrics. **Princeton University** Princeton, NJ, USA M.A. in Operations Research and Financial Engineering (ORFE) 2019-2021 **Brown University** Providence, RI, USA Sc.B. with Honors in Applied Mathematics-Economics 2015-2019 Honors Thesis: Energy-aware optimization of scalable load balancing strategies Advisor: Kavita Ramanan. London School of Economics and Political Science London, England Summer school certificate 2016 Research **Publications** Boundary adaptive local polynomial conditional density estimators Bernoulli, forthcoming with Matias Cattaneo, Xinwei Ma and Michael Jansson arxiv:2204.10359

Convergence rates of oblique regression trees for flexible function libraries

arxiv:2210.14429

Annals of Statistics, revise and resubmit

with Matias Cattaneo and Jason Klusowski

lpcde: Local polynomial conditional density estimation and inference

arxiv:2204.10375

with Matias Cattaneo, Xinwei Ma and Michael Jansson

Consistency of the EM algorithm in high dimensions

with Matias Cattaneo and Jason Klusowski

Working Papers.....

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).

First-year Ph.D. general exam mentoring for ORF524 (2021).

Senior Thesis Writer's Group Co-Leader

Princeton, NJ

ORFE Department, Princeton University

Mentor 4th year undergraduate students in the ORFE department with thesis research and writing.

2020-2023

Undergraduate Teaching Assistant

Providence, RI

2017 - 2019

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 Award for Excellence

2022

Princeton University

School of Engineering and Applied Science Travel Grant

2022

Princeton University

Work Experience

NSF Research Experience for Undergraduates (REU)

Worcester Polytechnic Institute (WPI)

2018

NSF Research Experience for Undergraduates (REU)

California State University (CSU), Chico

Award NSF 1559788

Award DMS 1757685

2017

Conferences

Joint Statistical Meeting

Toronto, CA

Topic-contributed session on decision trees and random forests, Invited speaker Convergence rates of oblique regression trees for flexible function libraries

August 2023

Statistical foundations of data science and their applications

Princeton University

Princeton, NJ May 2023

Local organizing committee member

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Jane Street
Graduate Research Fellowship Workshop, Invited speaker

New York City, NY April 2023

Convergence rates of oblique regression trees for flexible function libraries

Symposium for Undergraduates in Mathematical Sciences (SUMS)

Providence, RI

Brown University, Invited speaker

2018, 2019

Talk based on research done during REU in 2018. Talk based on undergraduate honors thesis in 2019.

Joint Mathematics Meeting

Baltimore, MD

AMS, MAA

2018, 2019

Presented research work done at WPI REU in 2018. Presented results of research done at CSU REU in 2019.

Women in Mathematics in New England (WIMIN)

Northampton, MA

Smith College

September 2018

Talk based on research done during REU at WPI.

MIST Workshop

Peer Review

Worcester, MA

WPI, Applied and Industrial Mathematics Institute for Secondary Teaching Talk based on research done during REU at WPI.

July 2018

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)