

Rajita Chandak

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Education

Princeton University

PhD in Operations Research and Financial Engineering

Graduate student in the Operations Research and Financial Engineering (ORFE) Department.

Advisor: [Matias Cattaneo](#)

Relevant Coursework: Statistical Theory, Probability Theory, Stochastic Calculus, Linear and Convex Optimization, Theory of Deep Learning, Mathematics of Data Science.

Princeton, NJ, USA

2019–Present

Brown University

Sc.B. with Honors in Applied Mathematics-Economics

Relevant coursework: Computational Probability and Statistics, Real Analysis, Operations Research (Probabilistic Models), Econometrics, Theory of General Equilibrium, Honors Linear Algebra, Partial and Ordinary Differential Equations, Honors Statistics and Inference

Providence, RI, USA

2015–2019

London School of Economics

Certificate

The Political Economy of Public Policy (Session 2) and Introduction to Finance (Session 3)

London, England

2016

Oakridge International School (Newton Campus)

International Baccalaureate Diploma

Relevant coursework: Math HL, Physics HL, Chemistry HL, Economics SL, English SL, Hindi B SL

Hyderabad, India

2004–2015

Experience

Research Experience

Mathematical analysis of CART

Joint work with [Matias Cattaneo](#) and [Jason Kulowski](#)

Working paper on consistency and applicability of generalized linear regression trees.

Princeton University

2021–Present

R and Python Software Development

Contributing to the [NP Packages](#) and [RD Packages](#) collection with R and Python package development.

Princeton University

2021–Present

One-Step Conditional Density Estimator

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

Developed a new local polynomial kernel density estimation method. Proved uniform consistency and inference procedures using Strong Approximation methods. Paper and companion R and Python packages to be released soon.

Princeton University

2020–Present

Honors Thesis

Department for Applied Mathematics

Researched *energy-aware optimization of scalable load balancing strategies* under guidance of [Dr. Kavita Ramanan](#). Thesis focused on understanding stationary behaviour of TABS scheme under general service time distribution and identifying parameters to achieve greater efficiency and lower energy costs. Explored long term stationary behaviour of the system under the TABS scheme through limit theorems.

Brown University

2018–2019

Research Experience for Undergraduates (REU)

Center for Industrial Mathematics and Statistics, Worcester Polytechnic Institute

8-week summer research sponsored by NSF on financial modelling under the mentorship of [Dr. Marcel Blais](#) and [Dr. Stephan Sturm](#) and industry liaisons Doherty Advisors LLC and State Street Global Services. (Award DMS-1757685)

Doherty Advisors LLC Project: Created options pricing model for VIX and TYVIX with real-time data scraping from Bloomberg Terminal for investment strategies. Programming in Python and R.

State Street Project: Worked on methodology to automate trade exception processing with the use of machine learning tools. All programming done in Python.

Worcester Polytechnic Institute

2018

Research Experience for Undergraduates (REU)

California State University, Chico

CSU Chico

2017

7-week research sponsored by NSF on Stochastic Processes with Dr. Ben Nolting. Developed Spatial Point Analysis of racially segregated communities and environmental justice factors using 2010 Census and EPA data.(Award NSF 1559788)

Teaching Experience.....

Graduate Assistant in Instruction

ORFE Department, Princeton University

Princeton, NJ

2020-Present

Graduate AI for the following courses:

ORF 245 (Fall 2020, Spring 2021)

ORF 524 (Fall 2021)

Senior Thesis Writer's Group Co-Leader

ORFE Department, Princeton University

Princeton, NJ

2020-Present

Host programming workshops and office hours to support 4th year undergraduate students in the ORFE department with Thesis research, development and writing.

Undergraduate Teaching Assistant

Applied Mathematics Department, Brown University

Providence, RI

Fall 2017, Spring 2019

TA for Dr. Ben Kunsberg's APMA 1650 (Fall 2017).

TA for Dr. Debankur Mukherjee's APMA1720: Monte Carlo Simulations with Applications to Finance (Spring 2019).

TA for Dr. Srikar Prasad's MPA2065: Intro. to Data Science for the Masters of Public Affairs program (Spring 2018).

Tutor Leader and Tutoring

Member of Tutor Advisory Board, Dean of the College, Brown University

Providence, RI

2017-2019

Tutored for ECON1110 Intermediate Microeconomics, ECON1210 Macroeconomics and ECON1629 Research Methods courses throughout the academic year. As a Tutor Leader, I organized monthly check-ins with and provided support to other Economics tutors.

Programming Skills

Advanced Proficiency: Python, R, LaTeX, MATLAB, Mathematica

Intermediate Proficiency: C++, STATA, Java

Conferences

Joint Mathematics Meeting

AMS, MAA

Baltimore, MD

16-19 January, 2019

Presented results of research done during REU at WPI (Summer 2018)

Graduate Research Opportunities for Women

University of Michigan

Ann Arbor, MI

26-28 October, 2018

Women in Mathematics in New England (WIMIN)

Smith College

Northampton, MA

22 September, 2018

Delivered a talk based on research done during REU at WPI.

MIST Workshop

WPI, Applied and Industrial Mathematics Institute for Secondary Teaching

Worcester, MA

16 July, 2018

Delivered a talk titled *Option Pricing for the VIX Using a Risk-Neutral Historical Distribution* based on research done during REU at WPI.

Symposium for Undergraduates in Mathematical Sciences (SUMS)

Brown University

Providence, RI

17 March, 2018

Delivered a talk titled *Spatial Point Analysis of racially segregated communities and Environmental Justice factors in New York* based on research done during REU at CSU, Chico.

Joint Mathematics Meeting

AMS, MAA

San Diego, CA

9-13 January, 2018

Presented research work done during REU at CSU, Chico.

Languages

English: Native Proficiency

Hindi: Native Proficiency