Rajita Chandak

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Education

Princeton University Princeton, NJ, USA

Ph.D. in Operations Research and Financial Engineering

2019–Present

Advisor: Dr. 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

2019-2021

Brown University *Sc.B. with Honors in Applied Mathematics-Economics*

Providence, RI, USA 2015–2019

Honors Thesis: Energy-aware optimization of scalable load balancing strategies

Advisor: Dr. Kavita Ramanan.

London School of Economics and Political Science

London, England

2016

Semmer courses: The Political Economy of Public Policy and Introduction to Finance

Research

Preprints....

Convergence Rates of Oblique Regression Trees for Flexible Function Libraries arxiv:2210.14429

Joint work with Matias Cattaneo and Jason Klusowski, R& R at Annals of Statistics

Boundary Adaptive Local Polynomial Conditional Density Estimators arxiv:2204.10359

Joint work with Matias Cattaneo, Xinwei Ma and Michael Jansson, R& R at Bernoulli Companion software article: arxiv:2204.10375

Software

R packages: **lpcde** Python packages: **lpdensity**, **rddensity**

Manuscripts

Undergraduate Honors ThesisBrown UniversityDepartment for Applied Mathematics2018-2019

Title: Energy-aware optimization of scalable load balancing strategies.

A design Dr. Karrita Damanan

Advisor: Dr. Kavita Ramanan.

NSF Research Experience for Undergraduates (REU) WPI

Center for Industrial Mathematics and Statistics, Worcester Polytechnic Institute (WPI)

Advisors: Dr. Marcel Blais and Dr. Stephan Sturm Industry liaisons: Doherty Advisors LLC and State Street Global Services. (*Award DMS* 1757685)

NSF Research Experience for Undergraduates (REU)

California State University, Chico

Math Department, CSU Chico

Advisor: Dr. Ben Nolting. (Award NSF 1559788)

Teaching Experience

Graduate Assistant in Instruction Princeton, NJ

ORFE Department, Princeton University

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

2020-Present

2018

2017

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

Princeton, NJ

ORFE Department, Princeton University

2020-2023

Support 4th year undergraduate students in the ORFE department with thesis research, development and writing.

Undergraduate Teaching Assistant

Providence, RI

Applied Mathematics Department, Brown University

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).

Programming Skills

Advanced Proficiency: R, Python, Latex, Matlab, Mathematica **Intermediate Proficiency:** Julia, C++, STATA, Java, HTML, CSS

Awards

School of Engineering and Applied Science Award for Excellence

2022

Princeton University

Conferences

Joint Statistical Meeting

Toronto, CA

Topic-contributed session on decision trees and random forests

August 2023

Convergence Rates of Oblique Regression Trees for Flexible Function Libraries

Statistical foundations of data science and their applications

Princeton, NJ

Princeton University

May 2023

Local organizing committee member

Jane Street

New York City, NY

Graduate Research Fellowship Workshop
Convergence Rates of Oblique Regression Trees for Flexible Function Libraries

April 2023

Symposium for Undergraduates in Mathematical Sciences (SUMS)

by the state of chargeachaites in Mathematical Sciences (SCMS)

Providence, RI

Brown University

2018, 2019

Delivered a talk based on research done during REU at CSU, Chico in 2018. Delivered a talk based on undergraduate honors thesis in 2019.

Joint Mathematics Meeting

Baltimore, MD

AMS, MAA

2018, 2019

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

Women in Mathematics in New England (WIMIN)

Northampton, MA

Smith College

September 2018

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

MIST Workshop

Worcester, MA

WPI, Applied and Industrial Mathematics Institute for Secondary Teaching

July 2018

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

Peer Review

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

References

Matias Cattaneo (cattaneo@princeton.edu)

Jason Klusowski (jason.klusowski@princeton.edu)

Jianqing Fan (jqfan@princeton.edu)