

Rohan Sen

Institute of Finance and Euler Institute,
USI Lugano,
Via Buffi 6, CH-6900

Email: rohan.sen@usi.ch
Contact: (+41) 782119885

EDUCATION

Università della Svizzera italiana
Ph.D. in Econometrics and Statistics
Main advisor: [Paul Schneider](#)
Co-advisor: [Michael Multerer](#)

Lugano, Switzerland
2021 - present

Indian Institute of Technology Guwahati
M.Sc. in Mathematics and Computing
Project advisor: [Subhamay Saha](#)

Guwahati, India
2017 - 2019

Ramakrishna Mission Vidyamandira
B.Sc. in Mathematics
Minors in Statistics and Computer Science

Howrah, India
2014 - 2017

PROFESSIONAL EXPERIENCE

HCL Technologies
Senior Software Engineer

Bangalore, India
2019 - 2020

RESEARCH INTERESTS

- Kernel methods
- Statistical learning theory
- Explainability
- Financial econometrics

PUBLICATIONS

- *Observation-specific explanations using scattered data approximation*, with V. Ghidini, M. Multerer, and J. Quizi; **Proceedings of the Second World Conference on Explainable Artificial Intelligence**, July, 2024.
- *Fast empirical scenarios*, with M. Multerer and P. Schneider; **Journal of Computational Mathematics and Data Science**, September, 2024.

WORKING PAPERS

- *Probabilistic energy forecasting through quantile regression in reproducing kernel Hilbert spaces*, with L. Pernigo and D. Baroli (*under review*).

CONFERENCES AND CONTRIBUTED TALKS

- Conference on Probability and Stochastic Processes, Indian Statistical Institute, Kolkata, India, March 2022.
- SFI (Swiss Finance Institute) Research Days, Gerzensee, Switzerland, June 2022.
- The Second Conference of Young Applied Mathematicians, Arenzano, Italy, September 2022; *Kernel-based method for large empirical truncated moment problem*.
- Conference on Stochastic optimal control in Economics, Finance, and Learning theory, ETH Zürich, Switzerland, June 2023.
- Fifteenth Annual SoFiE (Society for Financial Econometrics) Conference, Seoul, South Korea, June 2023; *Fast empirical scenarios*.
- FinEML (Financial Econometrics Meets Machine Learning) Conference, Erasmus University, Rotterdam, Netherlands; November 2023; *Fast empirical scenarios*.
- Second World Conference on eXplainable Artificial Intelligence, Valletta, Malta, July 2024.

OTHER ACTIVITIES

- Swiss Program for Beginning Doctoral Students in Economics, Gerzensee, Switzerland, September 2020 to September 2021.
- Workshop on Introduction to Decision Making and Uncertainty, Institute for Mathematical and Statistical Innovation, July 2021 (held online).
- Workshop on Advanced C++, CSCS Swiss National Supercomputing Centre, Switzerland, October 2023.

AWARDS AND HONORS

- Awarded the National Inspire Scholarship offered by the Department of Science and Technology, Government of India by securing a position in the top 1% in the 12th Board Examination in 2014.
- Secured All India Rank 155 among 10834 candidates in the Joint Admission Test 2017 (for Masters).
- Secured All India Rank 42 for Lectureship in the Junior Research Fellowship & Eligibility for Lectureship (NET) Exam 2019 conducted by the Council of Scientific and Industrial Research, India.

SKILLS

- **Languages:** English (fluent), Italian (intermediate), Bengali (native), Hindi (intermediate).
- **Programming:** C++, Python, MATLAB, R.