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 **Lugano, Switzerland**
Ph.D. in Econometrics and Statistics 2021 - present
Main advisor: Paul Schneider
Co-advisor: Michael Multerer

Indian Institute of Technology Guwahati **Guwahati, India**
M.Sc. in Mathematics and Computing 2017 - 2019
Project advisor: Subhamay Saha

Ramakrishna Mission Vidyamandira **Howrah, India**
B.Sc. in Mathematics 2014 - 2017
Minors in Statistics and Computer Science

PROFESSIONAL EXPERIENCE

HCL Technologies **Bangalore, India**
Senior Software Engineer 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; **Explainable Artificial Intelligence (2024)**, 335–345.

WORKING PAPERS

- *Fast empirical scenarios*, with M. Multerer and P. Schneider *(under review)*.
- *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.