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| Sandeep Juneja  Senior Professor, Dean  [School of Technology and Computer Science](http://www.tcs.tifr.res.in/)  [Tata Institute of Fundamental Research](http://www.tifr.res.in/)  Homi Bhabha Road, Colaba  Mumbai, India-400005  Phone: 91-22-2278-2725; 9967932124 (c) juneja([( at)]) tifr dot res dot in |  |

### Research:

My research interests are primarily in applied probability - Am especially interested in bandit methods in learning theory, financial mathematics, Monte Carlo methods; game theory applied to queues

[Publications](http://www.tcs.tifr.res.in/~sandeepj/publications.pdf) (Includes papers available online)

[Brief Bio](http://www.tcs.tifr.res.in/~sandeepj/brief_bio.pdf)

[Resume](http://www.tcs.tifr.res.in/~sandeepj/Resume_June_2021.pdf) (Last updated June 2021)

[My Academic Family Tree](http://www.tcs.tifr.res.in/~sandeepj/FamilyTree.htm)

*New!* [Program on Advances in Applied Probability](https://www.icts.res.in/program/paapII2021) II (**paapii**)

(January 4-8, 2021, Online. ICTS Bangalore)

[Workshop on Learning Theory 2](http://workshop.tcs.tifr.res.in/)  (Jan 3-4, 2020, at TIFR, Mumbai)

Potential Applicants to TIFR PhD program interested in working in applied probability or mathematical finance. Please note that in lieu of written entrance exam we accept GATE scores in mathematics ([see](http://univ.tifr.res.in/gs2015/Systems_Science_Apps/Sys_Sci_Apps.htm)). Selected students will then have to successfully perform in an interview to be offered admission.

Students interested in summer and other internships with me – Please note that we get many requests and our capacity is extremely limited. Only students who have demonstrated exceptional mathematical ability and general diligence (say, GPA in top 5 percentile and above and strong performance in math courses at an IIT or other reputed programs) would be considered.

**Professional Service:**

Associate Editor, *Stochastic Systems* (2017 – present)

Associate Editor, *Mathematics of Operations Research* (2008 – 2016)

Associate Editor, *Management Science*. In the area of Stochastic Models and Simulation (2003 - 2009)

Associate Editor, *ACM TOMACS.*  In the area of Monte Carlo simulation (2007- 2010)

Co-Guest Editor for a special issue of *Annals of Operations Research,* 2008-09

Track Coordinator, Risk Analysis, *Winter Simulation Conferences* 2006, 2008

**Current Ph. D. Students**

* [Anand Deo](http://www.tcs.tifr.res.in/people/anand-deo)
* Shubhada Agarwal
* Anirban Bhatacharjee

**Former Ph. D. Students**

* Santanu Dey 2013. Goldman Sachs in Bangalore
* [Ankush Agarwal](https://sites.google.com/site/ankushagarwal/) 2015. Adam Smith Business School, University of Glasgow
* [Karthyek R A Murthy](https://sites.google.com/site/karthyekswebpage/) 2015. Singapore University of Technology and Design
* [Tushar Raheja](https://en.wikipedia.org/wiki/Tushar_Raheja) 2016. (IITD, jointly with Prof. Kiran Seth, IITD)
* [Sarat B Moka](https://acems.org.au/our-people/sarat-babu-moka) 2017. The University of Queensland

**Patents:**

* Distributed bid processing method for open-cry and descending price auctions. With Manish Gupta. Filed February 17, 2000. Awarded July 31, 2007. Number 7,251,630.
* System for optimal resource allocation and planning for hosting computing services. With Johara Shahabuddin; Kannan Balaji; Sanjiv Kapoor; Vishu Gupta; Ajay Chrungoo. Filed January 29, 2001. Awarded April 5, 2005. Number 6,877,035.

Link to SynTalk (Mumbai, India) where I spoke as a SynTalkr for #TIAU (The Infrequent And Unlikely, January 12, 2019).

<https://syntalk.wordpress.com/episodes/turn-five/tiau/>