# Sarat Babu Moka

Curriculum Vitae Last Updated: February 26, 2023

Lecturer (Tenure Track) School of Mathematics and Statistics The University of New South Wales Sydney, NSW 2052 Australia

# Biography

I am currently a (tenure track) Lecturer in the School of Mathematics and Statistics at The University of New South Wales, Sydney, since January 2023. Prior to that, I was a Research Fellow in the School of Mathematical and Physical Sciences, Macquarie University, for almost two years. I was an ACEMS (ARC Centre for Excellence for Mathematical & Statistical Frontiers) Postdoc at The University of Queensland for four years before moving to Macquarie University. I have obtained a PhD in Applied Probability, and Masters and Bachelors in Communications Engineering. I am currently co-writing a Mathematical Deep Learning book. My research and teaching interests span across Deep Learning, Machine Learning, Probability Theory, and Statistics.

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## **Education**

2017 **Doctor of Philosophy (PhD)** in System Science Tata Institute of Fundamental Research (TIFR)......

and Analysis

Advisor: Prof. Sandeep Juneja

2008 **Master of Engineering (ME)** in Telecommunication

Thesis Title: Optimization of Antenna Cross Correlation in Multi Antenna System

Advisor: Prof. K. J. Vinoy

2005 **Bachelor of Engineering (BE)** in Electronics and Communication Engineering

Thesis Title: Designs of antenna linear arrays using Genetic Algorithms

## **Employment**

Lecturer (Tenure Track)

Research Fellow

Jul' 17 – Feb' 21	<b>The University of Queensland</b>
Feb' 17 – Jun' 17	<b>Tata Institute of Fundamental Research</b> (TIFR)
Sep' 08 – May' 10	<b>Indian Space Research Organization</b> (ISRO), Dept. of Space Sriharikota, India Scientist/Engineer-SC

## Research

#### **Published Journal Articles**

[J1] Moka, S. B., Nazarathy, Y. and Scheinhardt, W. "Diffusion Parameters of Flows in Stable Multi-class Queueing Networks", **Queueing Systems (2022)**, [arXiv version] [Link].

- Mathur, A., Moka, S. B., and Botev, Z. I. "Coordinate Descent for Variance Component Models", Algorithms (2022). [Link].
- Moka, S. B., Juneja, S. and Mandjes, M. R. H. "Rejection and Importance Sampling based Perfect Simulation for Gibbs Hard-Spheres Processes", Advances in Applied Probability (2021) [Link] [arXiv].
- [J4] Mathur, A., Moka, S. B., and Botev, Z. I. "Variance Reduction for Black Box MatrixSimulation with Applications to Gaussian Processes", ValueTools (2021), 20 pages.
- Hirsch, C., Moka, S. B., Taimre, T. and Kroese, D. "Rare Events in Random Geometric Graphs", Methodology and Computing in Applied Probability (2021) [Link], [arXiv].
- [J6] Dandekar, R., Henderson, S. G., Jansen, M., McDonald, J., Moka, S. B., Nazarathy, Y., Rackauckas, C., Taylor, P. G., Vuorinen, A. "Safe Blues: A Method for Estimation and Control in the Fight Against COVID-19", Patterns Cell Press (2021) [Link] [medRxiv] [Website].
- Moka, S. B. and Kroese, D. "Perfect Sampling for Gibbs Point Processes using Partial Rejection Sampling", Bernoulli (2020), no. 3, 2082–2104 [link] [arXiv].
- Ankit Shukla, Thu H. M. Nguyen, Sarat B. Moka, Jonathan J. Ellis, John P. Grady, Harald Oey, Alexandre S. Cristino, Kum Kum Khanna, Dirk P. Kroese, Lutz Krause, Eloise Dray, J. Lynn Fink, Pascal H. G. Duijf. "Chromosome Arm Aneuploidies Shape Tumour Evolution, Cancer Prognosis and Drug Response", Nature Communications (2020) 11, 449, 14 pages, [link].
- [J9] Moka, S. B., Juneja, S. and Mandjes, M. R. H. "Analysis of Perfect Sampling Methods for Hard-sphere Models", SIGMETRICS Perform. Eval. Rev. (2018) 45 (2), 69-75, [link].
- Foss, S., Juneja, S., Mandjes, M. R. H. and Moka, S. B. 2015. "Spatial Loss Systems: Exact Simulation and Rare Event Behavior", SIGMETRICS Perform. Eval. Rev. (2015) 43, 2, 3-6 [link].
- Moka, S. B. and Juneja, S. "Regenerative Simulation for Queueing Networks with Exponential or Heavier Tail Arrival Distributions", ACM Trans. Model. Comput. Simul. (2015) 25, 4, Article 22, 22 pages [link].

#### **Conference Proceeding Papers**

Moka, S. B., Juneja, S., and Kroese, D. "Unbiased Estimation of the Reciprocal Mean for Non-negative Random Variables", Winter Simulations Conference 2019, 404-415, [arXiv]

- [C2] Jing Fu, Yoni Nazarathy, Sarat Moka, Peter Taylor. "Towards Q-learning the Whittle Index for Restless Bandits", Australian & New Zealand Control Conference 2019, 249-254 [link]
- [C3] Moka, S. B. and Juneja, S. 2013 "Regenerative Simulation for Multiclass Open Queueing Networks", Winter Simulation Conference, Washington DC, 2013. IEEE, 643-654 [link].

#### **Submitted**

- [S1] **Moka, S. B.**, Liquet-Weiland, B., Zhu, H., and Muller, S. "COMBSS: Best Subset Selection via Continuous Optimization". Submitted to Biometrika. [arXiv version].
- [S2] Liquet-Weiland, B., **Moka, S. B.**, and Muller, S. "Best Subset Selection for Linear Dimension Reduction Models using Continuous Optimization". Submitted to Biometrics.

## **Book Writing**

[B1] **The Mathematical Engineering of Deep Learning**. Jointly with Prof. Benoit Liquet (Macquarie University) and A/Prof. Yoni Nazarathy (University of Queensland). Visit <a href="https://deeplearningmath.org/">https://deeplearningmath.org/</a> for drafts of the first two chapters of the book.

## **Manuscripts in Preparation**

- [M1] Moka, S. B., van der Heide, C., Muller, S., and Kroese, D. "Partial Rejection Sampling for Markov Random Fields".
- [M2] Moka, S. B. and Botev, Z. I. "A Krylov Subspace Method for Fitting Gaussian Processes".
- [M3] Moka, S. B., Schmidt, V., and Kroese, D. "Importance Sampling Based Rare-event Simulation for Gilbert Graphs".
- [M4] **Moka, S. B.**, Schmidt, V., and Kroese, D. "Bayesian Inference for Gibbs Hard-spheres model with Applications to Nano-porous Composite Particles".
- [M5] Moka, S. B. "A Proof of the Conjecture by Baddeley and Nair for Strauss Processes".
- [M6] Shukla, A., Nguyen, T. H. M., **Moka, S. B.**, Oey, H., Dray, E., Kroese, D., Khanna, K. K., Krause, L., Kemp, J. P., Fink, J. L., and Duijf, P. H. G. "Chromosome Arm Aneuploidies Shape Cancer Progression and Metastasis and Interact with Germline and Somatic Hallmarks of Cancer".

## **Invited Talks**

[1]	Best Subset Selection in Linear and Non-linear Regression via Continuous Optimization  MATRIX Event on Computational Mathematics for High-dimensional Data in Statistical Learning
[2]	Partial Rejection Sampling for Markov Random Fields Annual Meeting of Australian Mathematical SocietyOnline, 2022
[3]	<b>Best Subset Selection via Continuous Optimization</b> Statistical Society of Australia, Sydney
[4]	Graph Coloring via Partial Rejection Sampling AustMSOnline, 2021
[5]	Rare-Event Simulation for Random Geometric Graphs AustMS
[6]	Importance Sampling Based Rare-event Simulation for Gilbert Graphs ACEMS Annual Retreat

	[7]	Perfect Sampling and Unbiased Estimation for Gibbs Point Processes  Mathematisches Kolloquium [link]University of Ulm, Ulm, Germany, 2019
	[8]	Unbiased Estimation of the Reciprocal Mean for Non-negative Random Variables with Applications  Monte Carlo Methods and Applications [link]
	[9]	Unbiased Estimation of the Reciprocal Mean for Non-negative Random Variables INFORMS Applied Probability Society [link]
	[10]	Perfect Sampling for Gibbs Point Processes Using Partial Rejection Sampling (extended results)  AustMS Meeting
	[11]	Perfect Sampling for Gibbs Point Processes Using Partial Rejection Sampling ACEMS workshop on Advances and Challenges in Monte Carlo Methods [link]UQ, Brisbane, Australia, 2018
	[12]	Importance Sampling Based Unbiased Estimation for Hard-core Models ACEMS Workshop on Multiscale Models [link] Monash University, Melbourne, Australia, 2018
	[13]	Combined Acceptance-rejection and Importance Sampling Methodologies for Perfect Sampling from Gibbs Point Processes  INFORMS Annual Meet [link]
Teaching 1	Exper	ience
Upcoming:		
	[14]	<b>Data Mining and Machine Learning</b> Hexamester 3, 2023 The University of New South Wales, Australia.
Past:		
	[1]	Statistical Inference
	[2]	The Mathematical Engineering of Deep LearningAMSI Summer School, 2021 Adelaide, Australia. [Link]
	[3]	<b>Problems &amp; Applications in Modern Statistics (STAT3500/7500)</b> Sem 2, 2020 The University of Queensland, Brisbane, Australia.
	[4]	<b>Problems &amp; Applications in Modern Statistics (STAT3500/7500)</b> Sem 2, 2019 The University of Queensland, Brisbane, Australia.
	[5]	Characteristic functions and Weak Convergence as a part of the Course on Advanced Probability (with Juneja, S.)
	[6]	Output Analysis and <i>Perfect Sampling</i> as a part of the Course on Monte Carlo Methods and Rare Events (with Juneja, S.)
	[7]	Markov Chains and Stochastic Stability as a part of the course on <i>Topics in Applied Probability</i>

# **Supervision of Students**

Current

- [1] **Teo Nguyen, PhD**, School of Mathematical and Physical Sciences, Macquarie University. Jointly with Prof. Benoit Liquet. On *Developing Methods for Model Selection in High-dimensional Setup*. Starting from 2 September 2022.
- [2] **Anant Mathur, PhD**, School of Mathematics and Statistics, the University of New South Wales (UNSW). Jointly with Dr. Zdravko Botev. On *Computational Statistics and Data Science*.

#### **Past**

[1] **5 intern students of Bachelor of Technology** at the Indian Space Research Organization, India, 2008. On *Developing Impedance Measuring Techniques for Long Communication Copper Cables*.

# Mentorship

- [1] Dr Farzaneh Boroumand in the School of Mathematical and Physical Sciences at Macquarie University.
- [2] Mentored 18 economically under-privileged undergrad students through Freedom Employability Academy in building their career plans.

## Other Professional Activities

## **Book Proofreading**

[1] Data Science and Machine Learning: Mathematical and Statistical Methods by Dirk P. Kroese, Zdravko Botev, Thomas Taimre, Radislav Vaisman.

#### Journals Refereed

- [1] Biostatistics.
- [2] INFORMS Journal on Computing.
- [3] Environmental Modeling & Assessment, Springer Journal.
- [4] Australian & New Zealand Journal of Statistics.
- [5] 4OR A Quarterly Journal of Operations Research, Springer.
- [6] Stochastic Models.
- [7] ACM Transactions on Modeling and Computer Simulation (TOMACS).

#### Thesis Review

- [1] PhD thesis on *Reinforcement Learning for Partially Observable Environments* by Jun Ju from the School of Mathematics and Physics at The University of Queensland.
- [2] Master Thesis on *Modelling and Control of Epidemics Spread: Safe Blues Simulation* by Sihan Qiu from the Department of Statistics, The University of Auckland.

#### Conferences/Workshops Co-organized

- [1] A Crash Course on Using Machine Learning Methods Effectively in Practice, 22 November 2022 [Link]
- [2] The 20th INFORMS Applied Probability Society Conference, Brisbane, 3-5 July, 2019 [link].
- [3] Workshop on Applied Probability, March 31 April 02, 2017, TIFR, Mumbai.
- [4] Tutorial and Workshop on Learning and Related Probabilistic Applications, Feb 25-26, 2015, TIFR, Mumbai.

[5] Tutorial and Workshop on Applications of Game Theory, May 03-04, 2013, TIFR, Mumbai.

# **Programming Languages**

C, Python, Matlab, R.

## **Fundings and Award**

#### Current

[1] Estimating the Number of Tyres in Stockpiles. Project commissioned by *Environmental Protection Authority (EPA) Victoria*. Value: A\$39,900.

## Past

- [1] ACEMS International Mobility Programme funding for the collaboration research with the University of Ulm. Value: A\$8,887.
- [2] First Prize in ACEMS Sampling and Exploration Competition, 2017 (Research Fellow Category). Value: A\$1,200.
- [3] International Travel Support (2015), Science and Engineering Research Board, Department of Science, India. Value: A\$3,500.

Macquarie University, Sydney, AUSTRALIA, February 26, 2023