# Snigdha Panigrahi

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# **Appointments**

Assistant Professor

Department of Statistics

**Assistant Professor** 

Department of Biostatistics (Courtesy Appointment)

Visiting Researcher

Institute for Data, Systems, and Society

**University of Michigan** 

September 2018 - Present

**University of Michigan** 

January 2022 - Present

Massachusetts Institute of Technology

January 2019 - August 2019

### **Education**

Ph.D. in Statistics

Advisor: Prof. J. Taylor

Stanford University

2013 - 2018

Master in Statistics

Specialization: Mathematics, Statistics and Probability.

Indian Statistical Institute, Kolkata

2011-2013

**Bachelor in Statistics** 

Indian Statistical Institute, Kolkata

2008-2011

#### **Publications**

Graduate student authors are underlined and undergraduate student authors are underlined and also marked with a dagger  $(\dagger)$ .

### ACCEPTED/ PUBLISHED

- [P15] **S. Panigrahi**, K. Fry, and J. Taylor. Exact Selective Inference with Randomization. Accepted at: *Biometrika*. 2024.
- [P14] **S. Panigrahi**, J. Wang, and X. He. Treatment Effect Estimation via Efficient Data Aggregation. Accepted at: *Bernoulli*. 2024.
- [P13] S. Panigrahi, N. Stewart, C. Sripada, and E. Levina. Selective Inference for Sparse Multitask Regression with Applications in Neuroimaging. Annals of Applied Statistics, Volume 18, Number 1, Pages 445–467. 2024.

- [P12] **S. Panigrahi**. Carving Model-free Inference. *Annals of Statistics, Volume 51, Number 6, Pages 2318–2341.* 2023.
- [P11] **S. Panigrahi**, P. W. MacDonald, and D.Kessler. Approximate Post-Selective Inference for Regression with the Group LASSO. *Journal of Machine Learning Research, Volume 24, Number 79, Pages 1–49.* 2023.
- [P10] S. Panigrahi, S. Mohammad, A. Rao, and V. Baladandayuthapani Integrative Bayesian models using Post-selective Inference: a case study in Radiogenomics. *Biometrics, Volume 79, Number 3, Pages* 1801–1813. 2022.
- [P9] **S.Panigrahi**, and J. Taylor. Approximate Selective Inference via Maximum Likelihood. *Journal of the American Statistical Association, Volume 118, Number 544, Pages 2810–2820.* 2022.
- [P8] **S. Panigrahi**, P. Roy, and Y. Xiao. Maximal Moments and Uniform Modulus of Continuity for Stable Random Fields. *Stochastic processes and their applications, Volume 136, Pages 92–124.* 2021.
- [P7] S. Panigrahi, J. Taylor, and A. Weinstein. Integrative methods for Post-selection Inference under Convex Constraints. Annals of Statistics, Volume 49, Number 5, Pages 2803–2824. 2021.
- [P6] <u>B. Saeed</u><sup>†</sup>, **S. Panigrahi**, and C. Uhler. Causal Structure Discovery from Distributions Arising from Mixtures of DAGs. *International Conference on Machine Learning, PMLR Pages 8336–8345.* 2020.
- [P5] S. Panigrahi, J. Zhu, and C.Sabatti. Selection-adjusted Inference: an application to confidence intervals for cis-eQTL effect sizes. Biostatistics, Volume 22, Number 1, Pages 181–197. 2019.
- [P4] Q. Zhao, and S. Panigrahi. Selective Inference for Effect Modification: An Empirical Investigation. Observational Studies, Volume 5, Number 2, Pages 131–140. 2019.
- [P3] **S. Panigrahi**, N. Fawaz, and A. Pudhiyaveetil. Temporal Evolution of Behavioral User Personas via Latent Variable Mixture models. *IUI Workshops'* 19, CEUR-WS Volume 2327. 2019.
- [P2] S. Panigrahi, and J. Taylor. Scalable methods for Bayesian Selective Inference. Electronic Journal of Statistics, Volume 12, Number 2, Pages 2355–2400 2018.
- [P1] **S. Panigrahi**, J. Taylor, and S. Vadlamani. Kinematic Formula for Heterogeneous Gaussian Related Fields. *Stochastic processes and their applications, Volume 129, Number 7, Pages 2437–2465.* 2018.

#### **IN REVISION**

[R1] <u>S. Liu</u>, and **S. Panigrahi**. Selective Inference with Distributed Data. In revision for: *Journal of Machine Learning Research*. 2023+. Preprint available at: https://arxiv.org/abs/2301.06162

#### **SUBMITTED**

[S4] Y. Wang, **S. Panigrahi**, and X. He. Asymptotically-exact Selective Inference for Quantile Regression. Preprint available at: https://arxiv.org/pdf/2404.03059

- [S3] R. Perry, **S. Panigrahi**, D. Witten and J. Bien. Inference on the proportion of variance explained in principal component analysis. Preprint available at: https://arxiv.org/abs/2402.16725
- [S2] Y. Huang, **S. Panigrahi**, and W. Dempsey. Selective Inference for Sparse Graphs via Neighborhood Selection. Preprint available at: https://arxiv.org/abs/2312.16734
- [S1] Y. Huang<sup>†</sup>, S. Pirenne, **S. Panigrahi**, and G. Claeskens. Selective Inference using Randomized Group Lasso Estimators for General Models. Preprint available at: https://arxiv.org/pdf/2306.13829

#### **OTHER REPORTS**

- [O2] **S. Panigrahi**, J. Markovic, and J. Taylor.An MCMC-free approach to post-selective inference. 2017. Preprint available at: https://arxiv.org/abs/1703.06154.
- [O1] X. Tian, **S. Panigrahi**, J. Markovic, N. Bi, and J. Taylor. Selective sampling after solving a Convex Problem. 2017. Preprint available at: https://arxiv.org/abs/1609.05609.

## **Funding**

- NSF CAREER AWARD DMS-2337882. Perturbation Methods for Quantifying Uncertainties in Machine Learning Models. Amount: \$450,000. Dates: July 2024 – July 2029. Role: Pl.
- NIH R01. Leveraging ML Algorithms and Data Integration Techniques to improve Efficiency of Causal Moderation Analyses of Micro-randomized trial data. Estimated Amount: \$1,223,984. Dates: March 2024 November 2027. Role: Co-I, joint with PI W. Dempsey, Dept. of Biostatistics.
- 3. **NSF DMS-2113342**. Reusing Data Efficiently for Iterative and Integrative Inference. Amount: \$150,000. Dates: **August 2021 July 2024**. Role: **PI**.
- Award by Departments of Statistics and Biostatistics. Uncertainty Quantification for Learned Networks from Heterogeneous Data. Amount: \$10,000. Role: PI, joint with co-PI W. Dempsey, Dept. of Biostatistics.
- 5. **NSF DMS-1951980**. Quantile-Based Modeling for Large-Scale Heterogeneous Data. Amount: **\$300**, **000**. Dates: **June 2020 May 2024**. Role: **PI**.

### **Patents**

- 1. Apparatus and method for recording transition history and selecting next playback from the transition history, US20170366860A1.
- 2. Content search and pacing configuration, Application: US16066135.
- 3. Apparatus and method for concurrent video viewing with user-added realtime content, Application: US15774485.
- 4. Apparatus and method for providing customized ratings for a user, US20170337196A1.

### Talks and Tutorials

- [T40] Invited Talk: New Perspectives on the Analysis of Complex Multivariate Data, Institute for Research in Statistics and its Applications, University of Minnesota, May 2024.
- [T39] Statistics and Applied Probability Seminar, UC Santa Barbara, October 2023.
- [T38] Invited Talk: Big Data and Machine Learning in Econometrics, Finance, and Statistics, University of Chicago, October 2023.
- [T37] Invited Poster: The Joint Statistical Meetings, Toronto, August 2023.
- [T36] Invited Talk: ICSA Applied Statistics Symposium, Ann Arbor, June 2023.
- [T35] Biostatistics Seminar, University of Washington. May 2023.
- [T34] Statistics Seminar, University of Pittsburg. April 2023.
- [T33] Invited Talk: IISA Conference, Bangalore. December 2022.
- [T32] Invited Talk: Computational and Methodological Statistics Seminar, London. December 2022.
- [T31] Neyman Seminar, UC Berkeley. November 2022.
- [T30] Statistics Seminar, KU Leuven. March 2022.
- [T29] Statistics Seminar, University of Minnesota. November 2021.
- [T28] Biostatistics Seminar, University of Michigan. October, 2021.
- [T27] Invited Talk: International Seminar on Selective Inference. August 2021.
- [T26] Biostatistics Seminar, University of Michigan. December, 2020.
- [T25] Invited Talk: Joint Statistical Meetings, August 2020.
- [T24] Invited Talk: International Symposium on Nonparametric Statistics, Paphos, June 2020 (Canceled due to Covid-19).
- [T23] Invited Talk: The Statistical Learning and Data Science Conference, UC Irvine, May 2020 (Canceled due to Covid-19).
- [T22] Invited Talk: The Interface Between Selective Inference and Machine Learning, Banff, March 2020. (Canceled due to Covid-19).
- [T21] Statistics Seminar, Ohio State University, January 2020.
- [T20] Invited Talk: Workshop on Higher-Order Asymptotics and Post-Selection Inference, Washington University, St. Louis. August 2019.
- [T19] Invited Lecture: Big data summer institute, Michigan School of Public Health, July 2019.
- [T18] Contributed Poster: New Researchers' Conference, Fort Collins, June 2019.
- [T17] Statistics Seminar, Michigan State University, April 2019.
- [T16] Invited Talk: Indian Institute of Science, Bangalore, March 2019.
- [T15] Invited Talk: Indian Statistical Institute, Bangalore, March 2019.

- [T14] Invited Talk: Indian Statistical Institute, Kolkata, March 2019.
- [T13] Invited Talk: MIDAS, University of Michigan, November 2018.
- [T12] Tutorial on Adaptive Data Analysis Workshop, Simons Institute for Theory of Computing, UC Berkeley, July 2018.
- [T11] Statistics Seminar, CMU Statistics and Data Science, February 2018.
- [T10] Statistics Seminar, University of Michigan, February 2018.
- [T9] Department of Biostatistics, Harvard T.H. Chan School of Public Health, January 2018.
- [T8] Statistics Seminar, Columbia University, January 2018.
- [T7] Invited Talk: Workshop in Operations Research and Data Science, The Fuqua School of Business, Duke University, December 2017.
- [T6] Invited Talk: Berkeley statistics and genomics seminar, October 2017.
- [T5] Invited Talk: Workshop on Higher-Order Asymptotics and Post-Selection Inference, Washington University, St. Louis, August 2017.
- [T4] Invited Talk: 10th International Conference on Multiple Comparison Procedures, UC Riverside, June 2017.
- [T3] Contributed Poster: Workshop on Higher-Order Asymptotics and Post-Selection Inference, Washington University, St. Louis, September 2016.
- [T2] Contributed Talk: Extreme Value Analysis Conference, University of Michigan, Ann Arbor, June 2015.
- [T1] Contributed Talk: Workshop on Heavy Tailed Distributions and Extreme Value Theory, Indian Statistical Institute, Kolkata, January 2013.

# **Teaching**

#### **STATISTICS COURSES**

Stats 415: Data Mining and Machine Learning. 2024 Winter. Upper-level undergraduate course.

Stats 600: Regression Analysis. 2020, 2022, 2023 Fall. Core PhD course.

**Stats 280**: Honors Introduction to Statistics & Data Analysis. 2018, 2019, 2020, 2022 Fall. Lower-level undergraduate course.

**Stats 605**: Advanced PhD Topics Course on Adaptive Data Analysis and Selective Inference. 2019, Winter. Advanced PhD course.

#### **SUMMER TRAINING PROGRAM**

Big Data Summer Institute (BDSI): 2023, 2024 Summer. Project Mentor and Instructor for "Data Mining and Machine Learning".

### **PhD Students**

#### **Graduated Students**

- [5] Peter W. MacDonald (Committee member); Graduated 2023.
- [4] Daniel Kessler (Committee member); Graduated 2023.
- [3] Natasha Stewart (Co-chaired with E. Levina); Left for industry with a Master's in 2022.
- [2] Sanjana Gupta (Committee member); Graduated 2022.
- [1] Qianhua Shan (Committee member); Graduated 2022.

#### **Current Students**

- [4] Judy Wu (Chair); Expected Graduation: 2028.
- [3] Soham Bakshi (Chair); Expected Graduation: 2027.
- [2] Yiling Huang (Chair); Expected Graduation: 2027.
- [1] Yumeng Wang (Co-chair with X. He); Expected Graduation: 2025.

# **Undergraduate Students**

URPS represents students mentored through the Undergraduate Research Program in Statistics, BDSI represents students mentored during the Big Data Summer Institute at the University of Michigan, and IND represents students who conducted independent study in Statistics.

- [4] 2023-24: Haiming Li (URPS), Po-Tsun Chen (URPS), Yihan Yao (URPS), Yuezhou Qu (URPS), Corrine Liu (URPS), Rio Baliga (BDSI), Nicholas Della Pesca (BDSI), Peter Dunson (BDSI), Sophia Evangelista (BDSI), Ephrata Getachew (BDSI), Keanu Keopimpha (BDSI), Jack O'Connor (BDSI), Pranjal Rai (BDSI), Nate Stevenson (BDSI), Lucy Teed (BDSI), Monserrath Velez (BDSI)
- [3] 2022-23: Hannah Daane (URPS), Peiran Wang (URPS, IND), Sanchayan Bhowal (BDSI), Billy Bratton (BDSI), Samprit Chakraborty (BDSI), Mackenzie Mueller (BDSI), Nicholas Rao (BDSI), Rosalie Daniels (BDSI), Thejasvi Dhanireddy (BDSI), Neo Kok (BDSI), Cynthia Liu (BDSI), Xiaohan Liu (BDSI), Caroline Moy (BDSI)
- [2] 2021-22: Renee Jia Er Sew (URPS), Yiran Fan (URPS), Yiling Huang (IND)
- [1] 2020-21: Tian Xie (URPS), Qiang Chen (URPS)

# Other Advising

#### First Year PhD Student Mentoring

Abhiti Mishra, 2023-24, Zhiwei Xu 2022-23, Yichao Chen, 2021-22, Pramit Das, 2020-21, Natasha Stewart, 2019-20.

#### Master's Student Mentoring

Advised about 10 MAS (Master's in Applied Statistics) students per year towards degree completion: 2019-Present

# **Seminar/ Conference Organization**

1. Workshop on Translational Research on Data Heterogeneity at Washington University, St. Louis. April 2024. Co-organizers: X. He, L. Wang, K. Kato, Q. Zheng.

- 2. Session in ICSA on Statistical Decision-making for Complex, Big Data at Ann Arbor, Michigan. June 2023. Organizers: J. Kang, G. Xu.
- 3. Quantile Regression and Data Heterogeneity Workshop at University of Miami, Florida. February 2022. Co-organizers: X. He, L. Wang, K. Kato, Q. Zheng.
- 4. Session in IISA on Causal Analysis: cutting edge applications and novel techniques at Mumbai, India. December 2019. Organizers: V. Baladandayuthapani.

### **Professional Service**

Associate Editor

**Journal of Computational and Graphical Statistics** 2021 - Present

# Other Professional Service

Service on Diversity-Equity-Inclusion committee. 2022-23.

**Referee for journals**. Annals of Statistics, Journal of the American Statistical Association, Journal of the Royal Statistical Society Series B, Electronic Journal of Statistics, Biometrika, Journal of Machine Learning Research, Journal of Computational and Graphical Statistics, Journal of Privacy and Confidentiality, Information and Inference.

Undergraduate curricula development. Probability for Data Science, University of Michigan, 2019-2020.

**Service as Teaching volunteer**. the Schwab Learning Center, Stanford University, 2014-15 Summer.

Service as Consultant. Stanford Statistics Free Consulting Service, 2014-15.

#### **Awards and honors**

Recognized as an early career investigator by the NSF CAREER Award, 2023 funding cycle.

Elected as a member of the International Statistical Institute, 2021.

Recipient of NBHM (National Board for Higher Mathematics) Scholarship from DAE (Department of Atomic Energy), Government of India in 2011.

Recipient of INSPIRE Scholarship from DST (Department of Science and Technology), Government of India from 2008 to 2013.