

Soham Bonnerjee

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RESEARCH INTERESTS

Time Series and Spatial Data, Statistical Learning Theory, Stochastic Optimization, Theory of Large Language Models.

EDUCATION

- **2021–Present:** PhD in Statistics, University of Chicago, Chicago, IL, USA. *Thesis Advisor:* [Wei Biao Wu](#).
- **2019–2021:** Master of Statistics, Indian Statistical Institute, Kolkata, India. *Thesis Advisor:* Anil K. Ghosh.
- **2016–2019:** Bachelor of Statistics (Hons.), Indian Statistical Institute, Kolkata, India.

PUBLISHED ARTICLES

1. **Bonnerjee S.**, Karmakar S., Wu W.B. (2024). “Gaussian Approximation For Non-stationary Time Series with Optimal Rate and Explicit Construction.” *Annals of Statistics*, 52(5): 2293–2317. [[Journal](#)][[ArXiv](#)]
2. Ghatak A., Patel S.S., **Bonnerjee S.**, Roy S. (2022). “A Generalized Epidemiological Model with Dynamic and Asymptomatic Population.” *Statistical Methods in Medical Research*, 31(11): 2137–2163. [[Journal](#)][[ArXiv](#)]

PREPRINTS

1. Goldreich O., Wei Z., **Bonnerjee S.**, Li J., Wu W.B. (2025) “Asymptotic theory of SGD with a general learning-rate.”
2. **Bonnerjee S.**, Karmakar S., Wu W.B. (2025) “Sharp Gaussian approximations for Decentralized Federated Learning.” [[ArXiv](#)]
3. **Bonnerjee S.**, Wei Y.Z., Asch A., Nandy S., Ghosal P. (2025) “How Private is Your Attention? Bridging Privacy with In-Context Learning.” [[ArXiv](#)]
4. **Bonnerjee S.**, Han Y., Lin S.Y., Wu W.B. (2025) “Stable convergence of Stochastic Gradient Descent for non-convex objectives.”
5. **Bonnerjee S.**, Karmakar S., Cheng M., Wu W.B. (2024+) “Testing synchronization of change-points for multiple time series.”

PRESENTATIONS AND TALKS

1. **Invited:** Gaussian Approximation For Non-stationary Time Series with Optimal Rate and Explicit Construction, *Stat-Math Unit Weekly Seminar, ISI Kolkata, WB, India, September 2024*.
2. **Contributed:** Strong Invariance Principle and its application in Synchronization Testing in Multiple Time-Series; *Bernoulli-IMS 11th World Congress in Probability and Statistics 2024, Bochum, Germany, August 2024*.
3. **Invited:** Change-Point Synchronization Testing in Multiple Time-Series, *SMSA 2024, TU Delft, Delft, Netherlands, March 2024*.
4. **Invited:** Optimal Gaussian Approximation for Stationary Spatial Field, *WSARFA, Michigan State University, East Lansing, MI, USA, August 2023*.

5. **Contributed:** Gaussian Approximation For Non-stationary Time Series with Optimal Rate and Explicit Construction, *JSM 2023*, Toronto, Ontario, Canada, August 2023.
6. **Invited:** A Statistical Pursuit of the Debate over Authorship of *Tirant Lo Blanc*, *PCM Memorial Lectures*, Indian Statistical Institute, Kolkata, WB, India, July 2021.

TEACHING EXPERIENCE

2021-2025: Teaching Assistant, *Dept. of Statistics, University of Chicago*

Courses: (STAT 24400) Statistical Theory and Methods I; (STAT 24500) Statistical Theory and Methods II; (STAT 33910) Financial Statistics: Time Series, Forecasting, Mean Reversion, and High Frequency Data; (STAT 22000) Statistical Methods and Applications.

SERVICES

- **Reviewing:** Sankhya A, Journal of Statistical Computation and Simulation (JSCS), Journal of Machine Learning Research (JMLR).

ACHIEVEMENTS

- **2022–2023 Senior Consultant Award**, University of Chicago, IL, USA
- **2016–2021 Deans list for Prize Money**, Indian Statistical Institute, Kolkata, India