Soudeep Deb

Current Assistant Professor Webpage: soudeepd.github.io POSITION Decision Sciences Area Phone: +91 80-26993387 Indian Institute of Management, Bangalore, India. E-mail: soudeep@iimb.ac.in CITIZENSHIP India Research Time series data, Spatial statistics, Spatio-temporal modeling, Clustering and classification, Sports analytics, Interests Application of time series and spatial statistics in finance and other disciplines. EXPERIENCE Indian Institute of Management Bangalore, KA, India. Mar 2020 - Present • Assistant Professor, Young Faculty Research Chair, Decision Sciences Area. NBC Universal Media, LLC., New York, NY, USA. Sep 2018 - Feb 2020• Senior Lead Data Scientist, Decision Sciences Division. **EDUCATION** University of Chicago, Chicago, IL, USA. Ph.D., Statistics Aug 2018 • Thesis: Irregular spaced random field, Spatio-temporal data and Clustering of time series • Advisor: Dr. Wei Biao Wu • Other committee members: Dr. Ruey S. Tsay and Dr. Michael L. Stein Indian Statistical Institute, Kolkata, WB, India. Master of Statistics (M. Stat.) May 2013 • First Division with Distinction • Specialization: Mathematical Statistics and Probability • Dissertation: Association analysis for identifying rare genetic variants • Advisor: Dr. Saurabh Ghosh Bachelor of Statistics (B. Stat.) May 2011 • First Division with Distinction

TEACHING

Course instructor, at Indian Institute of Management, Bangalore:

• Decision Sciences I (PGP/MBA) Term 1 of 2021 • Statistical Inference (FPM/PhD) Term 2 of 2020 • Decision Sciences I (PGP/MBA) Term 1 of 2020

Course instructor, at University of Chicago:

• Introductory Statistics at Chicago Academic Achievement Program Summers of 2015, 2017 Statistical Models and Methods I Winter 2015

Research GRANTS

Research Seed Grant from IIM Bangalore, India:

- Project: New techniques to analyze categorical and discrete time series data
- Amount: INR 250,000 for two years (August 2021 to July 2023)

Young Faculty Research Grant from IIM Bangalore, India:

• Amount: INR 900,000 for three years (March 2020 to February 2023)

Publications

- 1. Rawat, S., **Deb, S.** (2021). A spatio-temporal statistical model to analyze COVID-19 spread in the USA. Accepted in the Journal of Applied Statistics.
- 2. **Deb, S.**, Deb, S. (2021). An ensemble method for early prediction of dengue outbreak. Accepted in the Journal of the Royal Statistical Society: Series A.
- 3. **Deb, S.** (2021). Analyzing airlines stock price volatility during COVID-19 pandemic through internet search data. Accepted in the International Journal of Finance & Economics.
- 4. **Deb, S.**, Tsay, R. S. (2019). Spatio-temporal Models with Space-time Interaction and Their Applications to Air Pollution Data. Statistica Sinica, 29, 1181-1207.
- 5. **Deb, S.** (2019). VAR Model Based Clustering Method for Multivariate Time Series Data. Journal of Mathematical Sciences, 237(6), 754-765.
- Prickett, K.C., Guiterrez, C., Deb, S. (2019). Family Firearm Ownership and Firearm-related Mortality among Young Children: 1976-2016. Pediatrics, 143(2), e20181171.
- Chazin, H., Deb, S., Falk, J., Srinivasan, A. (2019). New Statistical Approaches to Intra-individual Isotopic Analysis and Modelling of Birth Seasonality in Studies of Herd Animals. Archaeometry, 61(2), 478-493.
- 8. **Deb, S.** (2018). Irregular Spaced Data, Spatio-temporal Modeling and Clustering of Time Series. The University of Chicago. PhD Thesis.
- 9. **Deb, S.**, Pourahmadi, M., Wu, W. B. (2017). An Asymptotic Theory for Spectral Analysis of Random Fields. Electronic Journal of Statistics, Vol. 11, No. 2, p. 4297-4322.
- 10. **Deb, S.**, Dey, D. (2017). Spatial modeling of shot conversion in soccer to single out goalscoring ability. Journal of Sports Analytics, (Preprint), 1-17.
- 11. Zechner, C., **Deb**, **S**., Koeppl, H. (2013). Marginal Dynamics of Stochastic Biochemical Networks in Random Environments. In Control Conference (ECC), 2013 European, p. 4269-4274, IEEE.
- 12. Ghosh, S., **Deb**, **S.** (2013). A Clustering Approach for Mapping Rare Variants Based in Mutual Association. Human Heredity, Vol. 76, No. 2, pp. 98-98.

Submitted Articles

- 1. **Deb, S.**, Jana, K. (2021). Nonparametric quantile regression for time series with replicated observations and its application to climate data. Under review. Pre-print: https://arxiv.org/abs/2107.02091.
- 2. **Deb, S.**, Roy, R., Das, S. (2021). Modeling a sequence of multinomial data with randomly varying probabilities. Under review. Pre-print: https://arxiv.org/abs/2104.02924.
- 3. **Deb, S.** (2021). A mathematical take on the competitive balance of a football league. Under review. Pre-print: https://arxiv.org/abs/2102.09288.
- 4. **Deb, S.** (2020). Analyzing count data using a time series model with an exponentially decaying covariance structure. Under review. Pre-print: https://arxiv.org/abs/2004.03130.
- 5. **Deb, S.**, Majumdar, M. (2020). A time series method to analyze incidence pattern and estimate reproduction number of COVID-19. Under review. Pre-print: https://arxiv.org/abs/2003.10655.
- Majumdar, M., Banerjee, M., Sengupta, J., Deb, S., Jana, C. K., Roy, B. K. (2020). Prevalence and spectrum of diabetic peripheral neuropathy and its correlation with insulin resistance – An experience from eastern India. Pre-print: https://www.medrxiv.org/content/10.1101/2020.04.12.20056150v1.

Seminars

- 1. (Upcoming) A new classification method for multivariate time series data. 14th International Conference of the ERCIM WG on Computational and Methodological Statistics, London, UK.
- 2. Impact of global warming on rainfall: A Spatio-temporal study. RSS International conference 2021 (virtual), Manchester, UK. Sep 2021
- 3. Analyzing count data using a time series model with an exponentially decaying covariance structure. 2021 Australian and New Zealand Statistical Conference (virtual), Australia.
- 4. Spectral density based clustering method for spatio-temporal datasets. 4th International Conference on Econometrics and Statistics, EcoSta 2021 (virtual), Hong Kong. Jun 2021
- 5. A Mathematical Take on the Competitive Balance of a Football League. Guest lecture (virtual), Mathematics of Sports, Stanford University, Stanford, USA. May 2021
- 6. New Methods of Clustering Time-series Data and its Applications. Colloquium, Indian Statistical Institute, Bangalore, India. Nov 2019
- 7. Spatio-temporal Models with Space-time Interaction and Their Applications to Air Pollution Data. Statistics colloquium, Northern Illinois University, Dekalb, USA.
- 8. VAR Model Based Clustering Method for Multivariate Time Series Data. XXXIV. International Seminar on Stability Problems for Stochastic Models, Debrecen, Hungary. Aug 2017
- 9. Spatio-temporal Models with Space-time Interaction and Their Applications to Air Pollution Data. NBER/NSF Time Series Conference, New York, USA. Sep 2016
- 10. Hydropower Construction and Deforestation in the Tapajós River Basin: The Effect on Water Balance. Symposium on deforestation, Ministry of Environment, Brasília, Brazil. Aug 2016
- 11. Estimating Genetic Relationship between Random Individuals from Genome Sequence Data. Young Statisticians Conference, Melbourne, Australia. Feb 2013
- 12. Estimating Genetic Relationship between Random Individuals from Genome Sequence Data. Conference on Contemporary Issues and Applications in Statistics, Kolkata, India. Jan 2012
- 13. Estimating Genetic Relationship between Random Individuals from Genome Sequence Data. D. Basu Memorial Award Lecture Series, Indian Statistical Institute, Kolkata, India. Sep 2011

PEER REVIEW Reviewer for the following journals:

SERVICES

- Biometrics
- Electronic Journal of Statistics
- IIMB Management Review
- Indian Journal of Science and Technology
- Journal of Advances in Management Research
- Journal of Behavioral and Experimental Finance
- Journal of Sports Analytics
- Journal of the Royal Statistical Society: Series C
- Linear Algebra and its Applications
- Sankhya A and Sankhya B
- Statistics and Probability Letters

Honors

University of Chicago:

• International House Ralph W. Nicholas Fellowship Award

2017 - 182017

• Graduate Council Travel Fund Award

2016-17

• Senior Consultant, Department of Statistics Runner-up for Department of Statistics Consulting Award

2016

Nominated for Best Teaching Assistant in Physical Sciences Division

Winter 2014

Other Awards:

 $\bullet\,$ Kishore Vaigyanik Protsahan Yojana scholarship, Indian Institute of Science

• Selected for International Mathematical Olympiad Training Camp, India

2007 to 2013 2007 & 2008

OTHER EXPERIENCE

The Alan Turing Institute, London, United Kingdom

Dec 2017

- Position: Delegate for the Data Study Group.
- Project: Geospatial time-series analyses to predict demand for a global satellite communications network.

Instituto de Pesquisa Ambiental do Amazônia, Brasília, Brazil

Jun - Aug 2016

- Position: Summer fellow.
- Project: Hydropower Construction and Deforestation in the Tapajós River Basin: Linking Forest Cover to Changes in Water Balance.

Eidgenossische Technische Hochschule (ETH), Zurich, Switzerland

May - Jul 2013

- Position: Summer research intern.
- Project: Moment-Closure Approximations for Mass-action Models in Chemical Kinetics.

Eidgenossische Technische Hochschule (ETH), Zurich, Switzerland

Jun - Jul 2012

- Position: Summer research intern.
- Project: Marginal Dynamics of Stochastic Biochemical Networks in Random Environments.

Ministry of Statistics and Programme Implementation, Govt. of India

May 2012

- Position: Team member
- Project: Forecasting of Foreign-tourist Arrivals in India.

Johns Hopkins University, Baltimore, United States of America

May - Jul 2011

- Position: Summer research intern
- Project: Estimating Relationship between Random Individuals from Genome Sequence Data.

OTHER INFORMATION

Technical strength:

- Proficient: R, MATLAB, LATEX, Microsoft Office
- Working knowledge: Python, SQL, C.

Languages:

- Fluent in reading, writing, speaking: English, Bengali, Hindi.
- Basic reading and speaking: Portuguese.