# Sourav Sahoo

Indian Institute of Technology Madras Email ♦ Website ♦ Google Scholar ♦ Github

### Education

Dual Degree (B.Tech & M.Tech) in Electrical Engineering

Indian Institute of Technology, Madras

Advisor: Prof. Abhishek Sinha Thesis: The *k*-experts Problem.

# **Publications and Preprints**

(P1) Online Subset Selection using  $\alpha$ -Core with no Augmented Regret.

**S. Sahoo**, S. Chaudhary, S. Mukhopadhyay, and A. Sinha. *Under Review*.[Preprint]

(C3) Distributed Online Optimization with Byzantine Adversarial Agents.

S. Sahoo, A. Gokhale, and RK Kalaimani.

American Control Conference (ACC), 2022.[Paper]

(C2) k-experts - Online Policies and Fundamental Limits

S. Mukhopadhyay, S. Sahoo, and A. Sinha.

International Conference on Artificial Intelligence and Statistics (AISTATS), 2022.[Paper][Code]

(C1) A Segment Level Approach to Speech Emotion Recognition Using Transfer Learning

S. Sahoo, P. Kumar, B. Raman, and PP Roy.

Asian Conference on Pattern Recognition (ACPR), 2019.[Paper][Supplementary][Poster][Code]

(W1) Multi-Modal Detection of Alzheimer's Disease from Speech and Text.

A. Mittal\*, S. Sahoo\*, A. Datar\*, J. Kadiwala\*, H. Shalu, and J. Mathew (\* equal contribution)

International Workshop on Data Mining in Bioinformatics (BIOKDD), 2021.[Preprint].

# Research Experience

#### Research Assistant

Indian Institute of Technology, Madras

• Working on problems at the intersection of online learning, learning theory, and optimization.

#### Undergraduate Researcher

Indian Institute of Technology, Madras

May 2021 - Sept 2021

Guide: Prof. Abhishek Sinha

May 2021 - Present

July 2017 - July 2022

CGPA: 9.56/10.00

Guide: Prof. Rachel Kalpana Kalaimani

• Studied non-constrained, online distributed optimization in a multi-agent system in the presence of adversarial agents. We defined the notion of regret in the considered setting and proved it to be sublinear.

#### Undergraduate Researcher

Indian Institute of Technology, Madras

Guide: Prof. Kaushik Mitra

• Developed a novel deep network, LeRoSNet (Learning from Rolling Shutter Net), for high-speed video reconstruction from a single rolling shutter capture from a lensless camera.

#### Research Intern

May 2019 - July 2019

Sept 2020 - July 2021

Indian Institute of Technology, Roorkee

Guide: Prof. Balasubramanian Raman

 Proposed a novel deep learning model that predicts emotion for multiple segments of a single audio clip and utilizes transfer learning to improve performance.

# **Professional Experience**

Quantitative Research Analyst

JPMorgan Chase & Co.

July 2022 - Present Mumbai, India

**Data Science Intern** 

Gramophone - Transforming Agriculture

Dec 2019 - Jan 2020 Bengaluru, India

# Selected Projects

## SVRG-SO: SVRG for Stochastic Optimization

 $\mathrm{Mar}\ 2022$  -  $\mathrm{May}\ 2022$ 

Stochastic Optimization Final Project

• Adapted the stochastic variance reduced gradient (SVRG) optimization algorithm for stochastic optimization. Conducted theoretical analysis to recover optimal convergence rate for the problem setting.[Technical Report]

### Stochastic Mirror Descent in Overparameterized Models

June 2020 - July 2020

Convex Optimization Term Paper

• Designed novel experiments to prove the theoretical results on convergence and implicit regularization for overparameterized linear regression models and reproduced the experimental results for deep neural networks. [Technical Report] [Code]

## Awards and Honors

Awarded Caltech Summer Undergraduate Research Fellowship (SURF) in 2020 (rescinded).

Selected to attend Google Research India AI Summer School, 2020.

All India Rank 584 among 200,000 candidates in JEE Advanced 2017.

All India Rank 49 among 1.5 million applicants in JEE Mains 2017.

Gold Medal in Indian National Physics Olympiad, 2017 and was offered provisional admission in Chennai Mathematical Institute (CMI).

**All India Rank 18** in Kishore Vaigyanik Protsahan Yojana, 2015 and was offered provisional admission with a fellowship in Indian Institute of Sciences (IISc), Bangalore.

Certificate of Merit for promising performance in Indian National Mathematical Olympiad, 2015.

## Coursework and Technical Skills

Courses: Applied Linear Algebra, Convex Optimization, Estimation Theory, Advanced Probability Theory, Distributed Optimization, Information Theory, Theoretical Machine Learning, Linear Optimization, Stochastic Optimization

**Programming Languages:** Python, C++

Software & Libraries: Tensorflow, PyTorch, Numpy, CVX, LATEX

# **Teaching**

Teaching Assistant for introductory programming class for first-year students.	Spring 2022
Teaching Assistant for introductory probability class for graduate students.	Fall 2021
Teaching volunteer at KV-IIT for science and mathematics.	2017 - 2018
Online tutor for physics and mathematics for JEE aspirants at Melvano.	2017 - 2018

# Professional Services

Assisted reviewing for COMSNETS 2022, AISTATS 2022.