

<b>Current information</b>	Assistant Professor, Purdue University Dept. of Statistics (2014-present), Dept. of Computer Science (by courtesy, 2018-present),  212 Math Bldg, 150 N. University Road, W. Lafayette, IN 47907, USA	varao@purdue.edu www.stat.purdue.edu/~varao +1 (919) 450-5962
<b>Academic background</b>	Postdoctoral research associate, Duke University Dept. of Statistical Science (November 2012-July 2014)  PhD in Machine Learning, University College London Gatsby Computational Neuroscience Unit (June 2012)	
<b>Research interests</b>	Bayesian nonparametrics, machine learning, Markov chain Monte Carlo methods, continuous-time stochastic models, point processes, mixture modeling, Bayesian computation, decision theory, network analysis	
<b>Awards</b>	<ul style="list-style-type: none"><li>• Statistics Outstanding Assistant Professor Teaching Award, 2018</li><li>• Regina and Norman F. Carroll (Col. USAF) Research Award, 2017</li><li>• Savage Award 2015 (Theory and Methods), International Society for Bayesian Analysis</li><li>• Bogue research fellowship, 2010</li></ul>	
<b>External Grants</b>	<ol style="list-style-type: none"><li>1. Probabilistic models of repulsion and reinforcement NSF/CISE/RI, Primary Investigator \$234,004 (100% of total), 2018-2021</li><li>2. Decision theoretic Bayesian computation NSF/DMS, Primary Investigator \$150,000 (50% of total), 2018-2021</li></ol>	
<b>Internal Grants</b>	<ol style="list-style-type: none"><li>1. PRF International Travel Grant, 2018, \$1,400</li><li>2. PRF Research Grant, 2017-18, \$29,526</li><li>3. PRF Summer Faculty Grant, 2017, \$8,000</li></ol>	
<b>Submitted Journal Publications</b> (+: Grad student)	<ol style="list-style-type: none"><li>1. Wang, Q.<sup>+</sup>, <b>Rao, V.A.</b> and Teh, Y.W. (2019) An exact auxiliary variable Gibbs sampler for a class of diffusions (revision invited, <i>J. of Comp. and Graph. Statistics</i>).</li><li>2. Jaiswal, P.<sup>+</sup>, <b>Rao, V.A.</b> and Honnappa, H. (2019) Asymptotic consistency of <math>\alpha</math>-Rényi-approximate posteriors (major revision invited, <i>J. of Mach. Learning Rsrch</i>).</li><li>3. Sudyanti, P.<sup>+</sup> and <b>Rao, V.A.</b> (2018) Mixture modeling on constrained spaces.</li><li>4. Jaiswal, P.<sup>+</sup>, Honnappa, H. and <b>Rao, V.A.</b> (2019) Risk-Sensitive Variational Bayes: Formulations and Bounds.</li></ol>	
<b>Journal Publications</b>	<ol style="list-style-type: none"><li>5. Zhang, B.<sup>+</sup> and <b>Rao, V.A.</b> (2019) Efficient parameter sampling for Markov jump processes. <i>J. of Computational and Graphical Statistics</i> (accepted w. minor revisions).</li><li>6. Jaiswal, P.<sup>+</sup>, Honnappa, H. and <b>Rao, V.A.</b> (2019) Asymptotic consistency of Loss-Calibrated Variational Bayes. <i>Stat.</i></li><li>7. Tang, B.<sup>+</sup>, Iyer, A.<sup>+</sup>, <b>Rao, V.A.</b> and Kong, N. (2019) Group-representative functional network estimation from multi-subject fMRI data via MRF-based image segmentation. <i>Computer Methods and Programs in Biomedicine</i>.</li><li>8. Lin, L., <b>Rao, V.A.</b>, and Dunson, D. B. (2017). Bayesian inference on the Stiefel manifold. <i>Statistica Sinica</i>.</li></ol>	

# Refereed Conference Publications

9. **Rao, V.A.**, Adams, R.P. and Dunson, D.B. (2016). Bayesian inference for Matérn repulsive processes. *Journal of the Royal Statistical Society, Series B*.
10. **Rao, V.A.**, Lin, L., and Dunson, D. B. (2016) Data-augmentation for models based on rejection sampling. *Biometrika*.
11. Yuan, X., **Rao, V.A.**, Han, S., and Carin, L. (2014). Multiscale shrinkage with Lévy processes. *IEEE Transactions in Signal Processing*.
12. **Rao, V.A.** and Teh, Y.W. (2013). MCMC inference for Markov jump processes and extensions. *Journal of Machine Learning Research* 14.
13. Howard, M.W., Jing, B, **Rao, V.A.**, Provyn, J.P. and Datey, A.V. (2008). Bridging the gap: Transitive associations between items presented in similar temporal contexts. *Journal of Experimental Psychology: Learning, Memory, and Cognition, Vol 35(2)*.
14. Murphy, R.<sup>+</sup>, Srinivasan, B.<sup>+</sup>, **Rao, V.A.** and Ribeiro, B. (2019) Relational pooling for graph representations. *International Conf. on Machine Learning* (Acceptance rate: 22%)
15. Yang, J.<sup>+</sup>, **Rao, V.A.** and Neville, J. (2019) A Stein–Papangelou Goodness-of-Fit Test for Point Processes *Artificial Intelligence and Statistics* (Oral) (Oral accept rate: 2.5%)
16. Murphy, R.<sup>+</sup>, Srinivasan, B.<sup>+</sup>, **Rao, V.A.** and Ribeiro, B. (2019) Janossy pooling: learning deep permutation-invariant functions for variable-size inputs. *International Conference on Learning Representations* (Acceptance rate: 31%)
17. Gomes, G.M.<sup>+</sup>, **Rao, V.A.** and Neville, J. (2018) Multi-level hypothesis testing for populations of heterogeneous networks. *International Conference on Data Mining* (Acceptance rate: 11%)
18. Tan, X.<sup>+</sup>, **Rao, V.A.** and Neville, J. (2018) The Indian Buffet Hawkes process to model evolving latent influences. *Uncertainty in Artificial Intelligence*. (Acc. rate: 31%)
19. Yang, J.<sup>+</sup>, Liu, Q., **Rao, V.A.**, and Neville, J. (2018) Goodness-of-fit testing for discrete distributions via Stein discrepancy. *International Conference on Machine Learning*. (Acceptance rate: 25%)
20. Tan, X.<sup>+</sup>, **Rao, V.A.** and Neville, J. (2018) Nested CRP with Hawkes-Gaussian processes. *Artificial Intelligence and Statistics*. (Acceptance rate: 33%)
21. Pan, J.<sup>+</sup>, Zhang, B.<sup>+</sup> and **Rao, V.A.** (2017) Collapsed variational inference for Markov jump processes. *Neural Information Processing Systems*. (Acceptance rate: 20%)
22. Yang, J.<sup>+</sup>, **Rao, V.A.** and Neville, J. (2017) Decoupling homophily and reciprocity with latent space network models. *Uncertainty in Artificial Intell.* (Acc. rate: 31%)
23. Tan, X.<sup>+</sup>, Naqvi, S.<sup>+</sup>, **Rao, V.A.**, Heller, K., and Qi, Y. (2016) Content-based Modeling of Reciprocal Relationships using Hawkes and Gaussian Processes *Uncertainty in Artificial Intelligence*. (Acceptance rate: 31%)
24. Pan, J.<sup>+</sup>, **Rao, V.A.**, Agarwal, P., and Gelfand, A. (2016) Markov-modulated marked Poisson processes for check-in data. *International Conference on Machine Learning*. (Acceptance rate: 24%)
25. Lian, W.<sup>+</sup>, Henao, R., **Rao, V.A.**, Lucas, J., and Carin, L. (2015). A multitask point process predictive model. *Int. Conf. on Machine Learning*. (Acceptance rate: 26%)
26. Lian, W.<sup>+</sup>, **Rao, V.A.**, Eriksson, B., and Carin, L. (2014). Modeling correlated arrival events with latent semi-Markov processes. *Int. Conf. on Machine Learning*. (Acceptance rate: 22%)
27. Carlson, D.<sup>+</sup>, **Rao, V.A.**, Vogelstein, J., and Carin, L. (2013). Real-time inference for a Gamma process model of neural spiking. *Adv. in Neural Information Proc. Sys.* 26. (Acceptance rate: 25%)
28. Chen, C.<sup>+</sup>, **Rao, V.A.**, Buntine, W. and Teh, Y.W. (2013). Dependent normalized random measures. *Int. Conf. on Machine Learning*. (Oral). (Acc. rate: 12%)

29. **Rao, V.A.** and Teh, Y.W. (2012). MCMC for continuous-time discrete-state systems. *Adv. in Neural Information Proc. Sys.* 25. (Acceptance rate: 25%)
30. Petralia, F.<sup>+</sup>, **Rao, V.A.** and Dunson, D. (2012). Repulsive mixtures. *Adv. in Neural Information Proc. Sys.* 25. (Acceptance rate: 25%)
31. **Rao, V.A.** and Teh, Y.W. (2011). Gaussian process modulated renewal processes. *Adv. in Neural Information Proc. Sys.* 24. (Acceptance rate: 22%)
32. **Rao, V.A.** and Teh, Y.W. (2011). Fast MCMC inference for Markov jump processes and continuous time Bayesian networks. *The 27th Conf. on Uncertainty in AI* (Acceptance rate: 34%)
33. **Rao, V.A.** and Teh, Y.W. (2009). Spatial normalized Gamma processes. *Adv. in Neural Information Proc. Sys.* 22. (Acceptance rate: 24%)
34. **Rao, V.A.** and Howard, M.W. (2007). Retrieved context and the discovery of semantic structure. *Adv. in Neural Information Proc. Sys.* 20. (**Spotlight presentation**).

**Book Chapters** 35. **Rao, V.A.** (2015). Dirichlet Process mixtures and nonparametric Bayesian approaches to clustering. *The Handbook of Cluster Analysis*, editors Roberto Rocci, Fionn Murtagh, Marina Meila, Christian Hennig. Chapman & Hall/CRC.

**Workshop proceedings** 36. Jaiswal, P., Honnappa, H., and **Rao, V.A.** (2019). Variational Inference for Risk-Sensitive Decision-Making. *Safety and Robustness in Decision Making, NeurIPS*

37. **Rao, V.A.**, Sudderth, E., and Teh, Y. W. (2014). Expectation propagation for Dirichlet process mixture models. *Advances in Variational Inference, NIPS 2014*.

**Book in prep.** 38. **Rao V.A.**, Sabbaghi A. Bayesian Data Science. Chapman & Hall/CRC Press.

**Professional Activities** Senior program committee for NeurIPS 2019  
 Senior program committee for ICML 2017, 2018 and 2019  
 Senior program committee for AISTATS 2016, 2017, 2018 and 2019  
 Publications chair in AISTATS 2015 organizing committee  
 Panel and ad hoc grant reviewer for the National Science Foundation  
 Grant reviewer for the National Science Center, Poland  
 Grant reviewer for the European Research Council  
 Organized and chaired sessions on Machine Learning, and Nonparametric Bayes for the 9th International Purdue Symposium on Statistics

**Reviewing** J. of Machine Learning Research, J. of the Royal Statistical Society-B, J. of the American Statistical Association, Annals of Statistics, Bayesian Analysis, IEEE Trans. on Pattern Analysis and Machine Intelligence, Operations Research, Machine Learning Journal, Statistics and Computing, J. of Artificial Intelligence Research, Statistics and Probability Letters, Methodology and Computing in Applied Probability, J. of Computational and Graphical Statistics, International Conference on Learning Representations (2018), Neural Information Processing Systems (2010, 2011, 2013, 2014, 2016, 2017), International Conference on Machine Learning (2010, 2013, 2014), Artificial Intelligence and Statistics (2011), Uncertainty in Artificial Intelligence (2012, 2013), International Joint Conferences on Artificial Intelligence (2011), Association for Advancement of Artificial Intelligence (2012)

**Teaching** Spring 2020, Purdue STAT242: Intro. to Data Science  
 Spring 2015-2019, Purdue STAT598Z: Intro. to Computing for Statistics  
 Fall 2014-2019, Purdue STAT545: Intro. to Computational Statistics  
 Fall 2016-2019, Purdue STAT695: Bayesian Data Analysis

<b>Talks</b>	December 2019	2019 Conf. of the IISA, Mumbai, India	Invited Talk
	December 2019	CMStatistics conference, London	Invited Talk
	November 2019	Duke University, Statistics	Colloquium
	July 2019	University College London, UK	Invited talk
	July 2019	University of Oxford, UK, Statistics	Colloquium
	June 2019	12th conf. on Bayesian nonparametrics, Oxford, UK	Invited talk
	February 2019	Indiana University-Purdue University, Indianapolis, Biostatistics	Colloquium
	February 2018	University of Notre Dame, Appl. and Comp. Math and Stat	Colloquium
	December 2017	2017 Conf. of the IISA, Hyderabad, India	Invited
	September 2017	University of Louisville, Biostatistics	Colloquium
	April 2017	University of Iowa, Statistics	Colloquium
	December 2016	University of Turin, Statistics	Colloquium
	December 2016	CMStatistics conference, Seville	Invited
	September 2016	Simon Fraser University, Statistics	Colloquium
	August 2016	Joint Statistical Meetings, Chicago	Contributed
	May 2016	University of Missouri (St. Louis), Math/CS	Colloquium
	December 2015	CMStatistics conference, London	Invited
	October 2015	The Pennsylvania State University, Statistics	Colloquium
	August 2015	Joint Statistical Meetings, Seattle	Invited
	July 2015	Purdue University, ISIM workshop	Invited
	April 2015	Univ. of Texas (Austin), Statistics	Colloquium
	February 2014	University College London, Gatsby Unit	Colloquium
	February 2014	Virginia Tech, Statistics	Colloquium
	February 2014	Purdue University, Statistics	Colloquium
	January 2014	Univ. of Chicago, Booth School of Business	Colloquium
	January 2014	University of Michigan (Ann Arbor), Statistics	Colloquium
	January 2014	University of Chicago, Statistics	Colloquium
	January 2014	The Ohio State University, Statistics	Colloquium
	September 2013	Duke University, iiD	Colloquium
	June 2013	9th conference on Bayesian nonparametrics, Amsterdam, Netherlands	Invited talk
	February 2013	NCSU, Statistics	Colloquium
	November 2012	Duke University, Statistics	Colloquium
	June 2012	University College London, CSML	Colloquium
	October 2011	Brown University, CS	Colloquium
	November 2011	Univ. of Cambridge, Machine Learning Group	Colloquium
	June 2011	8th workshop on Bayesian nonparametrics, Veracruz, Mexico	Contrib talk
	November 2010	Univ. of Cambridge, Machine Learning Group	Colloquium
	May 2007	Soc. for Math. Psychology, 40th Meeting	Contrib talk
	2007-2012	University College London, Gatsby Unit	Many talks

## Other experience

Machine Learning Summer School, (University of Cambridge, UK, August 2009)  
 Research Assistant, Syracuse University, NY, (August 2005 - May 2007)  
 Design Engineer, Paxonet Comm. Inc., India (now Conexant Systems)  
 (August 2003 - July 2005)