Rajita Chandak

ORFE, Princeton University – June 12, 2024

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Appointments

Bernoulli Instructor Lausanne, Vaud, Switzerland

Institute of Mathematics, École Polytechnique Fédérale de Lausanne (EPFL)

2024-2026

2026 -

Assistant Professor

Madison, WI, USA

Providence, RI, USA

2015-2019

Department of Statistics, University of Wisconsin-Madison

Education

Princeton University Princeton, NJ, USA Ph.D. in Operations Research and Financial Engineering (ORFE) 2019-2024

Advisor: Prof. Matias Cattaneo

Princeton University Princeton, NJ, USA

M.A. in Operations Research and Financial Engineering (ORFE) 2019-2021

Brown University Sc.B. with Honors in Applied Mathematics and Economics

Honors Thesis: Energy-aware optimization of scalable load balancing strategies

Advisor: Prof. Kavita Ramanan

Research

Publications....

Convergence rates of oblique regression trees for flexible function libraries Annals of Statistics 2024, Vol. 52, No. 2, 466-490

with Matias Cattaneo and Jason Klusowski

Boundary adaptive local polynomial conditional density estimators

arxiv:2204.10359

arxiv:2204.10375

Bernoulli, forthcoming

with Matias Cattaneo, Xinwei Ma and Michael Jansson

1pcde: Local polynomial conditional density estimation and inference

with Matias Cattaneo, Xinwei Ma and Michael Jansson

Working Papers.....

Consistency of the EM algorithm in high dimensions

with Matias Cattaneo and Jason Klusowski

Fast convergence of the federated EM algorithm

with Zhixu Tao and Sanjeev Kulkarni

A new variable importance metric for oblique regression trees

Adaptive Mondrian random forests

with Matias Cattaneo, Jason Klusowski and William Underwood

Teaching Experience

Graduate Assistant in Instruction

Princeton, NI

2020-Present

ORFE, Princeton University

ORF 499: Senior Thesis (Spring 2024),

SML 312: Research Projects in Data Science (Fall 2023),

ORF 498: Senior Independent Research Foundations (Fall 2023),

ORF 504: Financial Econometrics (Spring 2023),

ORF 524: Statistical Theory and Methods (Fall 2021, Fall 2022),

ORF 245: Fundamentals of Statistics (Fall 2020, Spring 2021).

| Senior Thesis Writer's Group Co-Leader ORFE Department, Princeton University | Princeton, NJ 2020-2023 |
|--|-----------------------------------|
| Mentored 4th year undergraduate students in ORFE with thesis research and writing. | |
| Undergraduate Teaching Assistant Department of Applied Mathematics, Brown University | Providence, RI 2017 – 2019 |
| APMA1720: Monte Carlo Simulations with Applications to Finance (Spring 2019), MPA2065: Intro. to Data Science for the Masters of Public Affairs program (Spring 2018), | 2017 2018 |
| APMA1650: Statistical Inference I (Fall 2017). Awards | |
| Bernoulli Instructorship | 2024 - |
| École Polytechnique Fédérale de Lausanne (EPFL) | 2024 - |
| School of Engineering and Applied Science Travel Grant Princeton University | 2023 |
| Finalist for Graduate Research Fellowship Jane Street | 2023 |
| School of Engineering and Applied Science Award for Excellence Princeton University | 2022 |
| Software and Programming Skills | |
| R packages: lpcde Python packages: lpdensity , rddensity Additional programming experience: Matlab, Mathematica, Julia, C++, STATA, Java, J | HTML, CSS |
| Work Experience | |
| NSF Research Experience for Undergraduates (REU) Worcester Polytechnic Award DMS 1757685 | Institute (WPI), MA 2018 |
| NSF Research Experience for Undergraduates (REU) Award NSF 1559788 California State University | ty (CSU), Chico, CA 2017 |
| Talks and Conferences | |
| Joint Statistical Meeting | Toronto, CA |
| Invited speaker, Topic-contributed session on decision trees and random forests | August 2023 |
| Statistical foundations of data science and their applications Princeton University Local organizing committee member | Princeton, NJ May 2023 |
| Jane Street Invited speaker, Graduate Research Fellowship Workshop | New York City, NY April 2023 |
| Symposium for Undergraduates in Mathematical Sciences (SUMS) Invited speaker, hosted at Brown University | Providence, RI 2018, 2019 |
| Joint Mathematics Meeting AMS, MAA | Baltimore, MD 2018, 2019 |
| Women in Mathematics in New England (WIMIN) Smith College | Northampton, MA September 2018 |
| MIST Workshop WPI, Applied and Industrial Mathematics Institute for Secondary Teaching | Worcester, MA July 2018 |
| Peer Review | |

 $\label{thm:construction} \textit{Journal of the American Statistical Association, Econometric Theory, Operations Research, Journal of Causal Inference.}$