# Shubhanshu Shekhar

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**EMPLOYMENT** Postdoctoral Researcher, August 2021 – Mentor: Prof. Aaditya Ramdas Department of Statistics and Data Science Carnegie Mellon University

**EDUCATION** Ph.D in Electrical Engineering, 2021 Advisor: Prof. Tara Javidi University of California, San Diego GPA = 3.98/4

> **M.E. in Electrical Engineering**, 2015 Indian Institute of Science, Bangalore, GPA = 7.4/8 (graduated with *Distinction*)

**B.E. in Electrical Engineering**, 2012 Indian Institute of Technology, Kharagpur GPA = 8.3/10

# HONORS & AWARDS

- Awarded the *Shannon Memorial Fellowship* by CMRR, UCSD, 2020-2021 (awarded to one graduate student for research in information theory).
  - Awarded the *Dr. Sassan Sheedvash Award* by ECE Department, UCSD, 2021 (awarded to one graduate student for research in AI and neural networks).
  - Among six finalists for Jack K. Wolf Student Paper Award at ISIT, 2020.
  - Selected by the ECE department, UCSD, to present at ITA 2020 Graduation day.
  - Finalist for *Qualcomm Innovation Fellowship*, 2018.
  - Awarded *ECE Department Fellowship*, UCSD, 2015-2016.
  - Offered the Annenberg Ph.D Fellowship, USC 2015-19 (declined).

## PUBLICATIONS

#### Preprints

• <u>S. Shekhar</u>, I. Kim and A. Ramdas, "A Permutation-Free Kernel Test of Independence", preprint. (under review, JMLR)

## Journal Publications

- <u>S. Shekhar</u> and T. Javidi, "Gaussian Process Bandits with Adaptive Discretization", Electronic Journal of Statistics, 2018.
- <u>S. Shekhar</u>, S. Roch and S. Mirarab, "Species Tree Estimation using ASTRAL: how many genes are enough?", in IEEE/ACM Transactions on Computational Biology and Bioinformatics, 2018.
- <u>S. Shekhar</u>, M. Ghavamzadeh and T. Javidi, "Active Learning for Classification with Abstention", IEEE Journal on Selected Topics in Information Theory, 2021.

• <u>S. Shekhar</u> and A. Ramdas, "Nonparametric Two-Sample Testing by Betting", IEEE Transactions on Information Theory, 2023.

#### **ML** Conference Publications

- <u>S. Shekhar</u> and T. Javidi, "*Multiscale Gaussian Process Level Set Estimation*", AISTATS 2019.
- <u>S. Shekhar</u>, T. Javidi and M. Ghavamzadeh, "Adaptive Sampling for Estimating Probability Distributions", ICML 2020.
- J. Tarbouriech, <u>S. Shekhar</u>, M. Pirotta, M. Ghavamzadeh and A. Lazaric, "Active Model Estimation in Markov Decision Processes", UAI 2020.
- <u>S. Shekhar</u> and T. Javidi, "Significance of Gradient Information in Bayesian Optimization", AISTATS 2021.
- <u>S. Shekhar</u>, G. Fields, T. Javidi and M. Ghavamzadeh, "Adaptive Sampling for Minimax Fair Classification", NeurIPS 2021.
- <u>S. Shekhar</u> and T. Javidi, "Instance Dependent Regret Analysis of Kernelized Bandits", ICML 2022.
- <u>S. Shekhar</u>, I. Kim and A. Ramdas, "A Permutation-Free Kernel Two-Sample Test", NeurIPS 2022 (Oral presentation).
- <u>S. Shekhar</u>, A. Ramdas, "Sequential Changepoint Detection using Backward Confidence Sequences", , ICML 2023.
- <u>S. Shekhar</u>, Z. Xu, Z. Lipton, P. Liang, and A. Ramdas, "Risk-limiting Financial Audits via Weighted Sampling without Replacement", UAI 2023.

#### Other Conference Publications

- M. Lee, <u>S. Shekhar</u> and T. Javidi, "Multi-Scale Zero Order Optimization of Smooth Functions in an RKHS", ISIT 2022.
- D. Sun, M.J. Khojasteh, <u>S. Shekhar</u> and C. Fan, "Uncertainty-aware Safe Exploratory Planning using Gaussian Process and Neural Control Contraction Metric", L4DC 2021.
- <u>S. Shekhar</u>, M. Ghavamzadeh and T. Javidi, "Active Learning for Classification with Abstention." ISIT 2020 (Nominated for Jack K. Wolf student paper award).
- <u>S. Shekhar</u>, and T. Javidi, "Bayesian Function Optimization with Adaptive Discretization," Allerton 2017.

**RESEARCH** Broadly, in the area of sequential and adaptive decision-making under uncertainty. **INTERESTS** Specific topics include:

- Nonparametric hypothesis testing, Changepoint detection, Uncertainty quantification
- Bayesian Optimization, Kernelized Bandits, Reinforcement Learning
- Nonparametric Active Learning
- Fair Resource Allocation

	RESEARCH PROJECTS	<b>Nonparametric Statistical Inference:</b> Designed sequential hypothesis tests and changepoint detection methods that adapt to the unknown hardness of the problem in a data-driven manner under minimal model assumptions using ideas from universal information theory and online learning. Also developed permutation-free minimax optimal nonparametric two-sample and independence tests in the batch setting.
		<b>Bayesian Optimization and Kernelized Bandits:</b> Proposed algorithms with better performance guarantees as well as lower computational complexity. Also obtained novel regret bounds establishing the instance-dependent performance guarantees for kernelized bandits.
		<b>Nonparametric Active Learning:</b> Designed active learning strategies for the prob- lems of level-set estimation and classification with abstention in general nonparamet- ric setting. Obtained theoretical guarantees on their performance and established their minimax near-optimality.
		<b>Fair Resource Allocation:</b> Designed sampling strategies for allocating resources for learning the probability distributions in terms of different metrics under different observation models (bandit feedback, MDPs and classification tasks). Employed these ideas to the application of constructing minimax-fair classifiers.
		Sample complexity of Species Tree Reconstruction: Obtained upper bounds and matching lower bounds on the number of gene trees required by the widely used algorithm ASTRAL for correctly reconstructing a species tree under multi-species coalescent model.
	WORK EXPERIENCE	Research Intern: Facebook AI Research, Menlo Park (June-Sep 2019) Worked on designing active resource allocation strategies for learning multiple prob- ability distributions uniformly well in terms of various distance measures.
		Research Intern: Qualcomm Inc., San Diego (June-Sep 2018) Designed a hierarchical sampling technique for optimizing the low-level representation of common Deep Learning operators.
	MENTORING	Supervised two PhD students:
		1. Greg Fields (UCSD): Adaptive Sampling for Minimax Fair Classification (NeurIPS, 2021).
		<ol> <li>Madison Lee (UCSD): Multiscale Zeroth Order Optimization of Smooth Func- tions in an RKHS (ISIT, 2022).</li> </ol>
	RELEVANT GRADUATE COURSEWORK	<b>ECE Courses:</b> Information Theory, Random Processes, Matrix Theory, Detection and Estimation Theory, Communication Networks, Wave theory of information, Con- vex Optimization, Pattern Recognition, Stochastic Processes in Dynamical Systems. <b>Math Courses</b> <sup>1</sup> : Real Analysis (3), Functional Analysis (2), Probability The- ory (3), Mathematical Statistics (2), Statistical Learning Theory (1), Applied Alge- bra (2).
	TEACHING EXPERIENCE	• Teaching Assistant for ECE 158A (Data Networks), Fall 2016.
		<sup>1</sup> term in parentheses denotes the number of courses in the series.

- Teaching Assistant for ECE 257A (Communication Networks), Winter 2017.
- Teaching Assistant for ECE 272A (Dynamical Systems), Winter 2018.
- Teaching Assistant for ECE 101 (Linear System Fundamentals), Spring 2018.
- Teaching Assistant for ECE 153 (Probability and Random Processes), Fall 2018.
- Teaching Assistant for ECE 267 (Network Algorithms and Analysis), Winter 2019.

	• <b>Programming Languages:</b> Python, Matlab.
SKILLS	• ML libraries: scikit-learn, Pytorch, Scipy.

• Typesetting: LATEX, Markdown.

SERVICE

# Served as a reviewer for

- AISTATS, ICML, NEURIPS, and JMLR.
- IEEE Information Theory Workshop, and International Symposium on Information Theory (ISIT).
- Bernoulli, Biometrika, New England Journal of Statistics in Data Science.
- American Control Conference (ACC) and Conference on Control and Decisions (CDC).