Arijit Chakrabarty

Theoretical Statistics and Mathematics Unit
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Personal Details

Date of Birth:	March 14, 1982
Citizenship:	Indian

Education

CORNELL UNIVERSITY.   Ph. D. 2010
Concentration: Applied Probability and Statistics
Advisor: Dr. Gennady Samorodnitsky

CORNELL UNIVERSITY.   M.S. 2008
Concentration: Applied Probability and Statistics

INDIAN STATISTICAL INSTITUTE.   M. Stat. 2005
Area of specialization: Advanced Probability
First Division with Distinction

INDIAN STATISTICAL INSTITUTE.   B. Stat. (Hons.) 2003
First Division with Distinction

Employment   INDIAN STATISTICAL INSTITUTE, DELHI.   September 2012 - present
Assistant Professor

Postdoctoral Experience

- Indian Statistical Institute, Delhi.
    - INSPIRE faculty, April 2012 - August 2012
    - Visiting Assistant Professor, November 2011 - April 2012
    - Visiting faculty, June 2011- November 2011
    - NBHM Postdoctoral Fellow, January 2011 - May 2011
- Indian Institute of Science.
    - Centenary Postdoctoral Fellow, February 2010 - December 2010

Research interests

- Extreme value theory
- Random matrix theory
- Free probability

Publications	11. A. Chakrabarty. The Hadamard product and the free convolutions. *Submitted.*
	10. A. Chakrabarty, R. S. Hazra and D. Sarkar. From random matrices to long range dependence. *To appear in* Random Matrices: Theory and Applications. DOI: 10.1142/S2010326316500088 .
	9. A. Chakrabarty and R. S. Hazra. Remarks on absolute continuity in the context of free probability and random matrices. *Proceedings of the American Mathematical Society* (2016) 144: 1335-1441.
	8. A. Chakrabarty, R. S. Hazra and D. Sarkar. Limiting spectral distribution for Wigner matrices with dependent entries. *Acta Physica Polonica B* (2015) 46: 1637-1652.
	7. A. Chakrabarty and P. Roy. Group theoretic dimension of stationary symmetric α-stable random fields. *Journal of Theoretical Probability* (2013) 26: 240-258.
	6. A. Chakrabarty and X. Guo. Optimal stopping times with different information levels and with time uncertainty. *Stochastic analysis and applications to finance* (2012) 19-38.
	5. A. Chakrabarty. Effect of truncation on large deviations for heavy-tailed random vectors. *Stochastic Processes and their Applications* (2012) 122: 623-653.
	4. A. Chakrabarty and G. Samorodnitsky. Understanding heavy tails in a bounded world or, is a truncated heavy tail heavy or not? *Stochastic Models* (2012) 28: 109-143.
	3. A. Chakrabarty. Asymptotic normality of Hill estimator for truncated data. *Electronic Journal of Probability* (2011) 16: 2039-2058.
	2. A. Chakrabarty and M. M. Meerschaert. Tempered stable laws as random walk limits. *Statistics and Probability Letters* (2011) 81: 989-997.
	1. A. Chakrabarty. Central Limit Theorem for truncated heavy tailed Banach valued random vectors. *Electronic Communications in Probability* (2010) 15: 346-364.

Honors	**INSPIRE faculty award**, the Department of Science and Technology, Government of India, and the Indian National Science Academy	2012
	Postdoctoral Fellowship, National Board of Higher Mathematics	2011
	Centenary Postdoctoral Fellowship, Indian Institute of Science	2010
	Liu Memorial Award, Graduate School of Cornell University	2008
	Sigma Xi Award, Cornell Chapter of Sigma Xi	2007
	McMullen fellowship, School of Operations Research and Information Engineering, Cornell University	2005–2006

Indian Statistical Institute Alumni Association Award for outstanding performance in the B. Stat program of Indian Statistical Institute   2003

Grants
- INSPIRE, the Department of Science and Technology, Government of India.

Professional Experience
- I have served as a referee for the following journals:

  - Annales de l'Institut Henri Poincaré (B),
  - Australian and New Zealand Journal of Statistics,
  - Extremes,
  - Indian Journal of Pure and Applied Mathematics,
  - Journal of Statistical Planning and Inference,
  - Probability Theory and Related Fields,
  - Sankhya,
  - Statistics and Probability Letters,
  - Stochastic Processes and their Applications,
  - The R Journal.

- I was on the organizing committee of a Workshop on Heavy-tailed Distributions and Extreme Value Theory, held in January 2013.

- I am an organizer of the Lectures on Probability and Stochastic Processes, an annual workshop.