

Pallavi Basu
Ph. D. Candidate
USC Marshall Statistics Group
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RESEARCH INTERESTS Applications of statistics in finance, marketing, and other disciplines
High-dimensional statistical inference
Large-scale multiple testing

ACADEMIC DEGREES USC Marshall School of Business, Los Angeles, USA
Ph. D. in Business Administration
Specialization - Business Statistics
Aug 2011 - Exp. Grad. Dec 2015/ May 2016

Indian Statistical Institute (ISI), Kolkata, India
Master of Statistics, July 2007 - May 2009
Specialization - Mathematical Statistics and Probability
Bachelor of Statistics, July 2004 - May 2007

FULL-TIME WORK EXPERIENCES Sector: consumer banking and risk management
Risk Manager, Bank of America, Oct 2010 - Jul 2011
Sector: management consultancy and risk analytics
Risk Analyst, McKinsey and Company, Jun 2009 - Sep 2010

PREPRINTS

1. Basu, P., Feng, Y., and Lv, J., "Model Selection in High-Dimensional Misspecified Models"
Status: to be resubmitted to JASA
Available: <http://arxiv.org/abs/1412.7468>
Conference presentation: Joint Statistical Meetings, Aug 8-13, 2015
Whiteboard session: Sensing and Analysis of High-Dimensional Data, Duke University, July 27-29, 2015
2. Basu, P., Cai, T. T., Das, K., and Sun, W., "Weighted False Discovery Rate Control in Large-Scale Multiple Testing"
Status: submitted to JASA
Available: <http://arxiv.org/abs/1508.01605>
Poster session: John W. Tukey 100th Birthday Celebration, Princeton University, Sep 18, 2015
Conference presentation: Multiple Comparison Procedures, September 2-5, 2015
Invited talk: Indian Statistical Institute (Kolkata), Aug 27, 2015

IN PREPARATION

3. "Multiple Testing with Confident Directions" with Reich, B. J., and Sun, W.
4. "A Structural Model of Consideration and Choice applied to the Automobile Market" with Siddarth, S. (USC Marshall Assoc. Prof. of Marketing)

IN PRELIMINARY STAGES	<p>“Empirical Bayes Control of the False Discovery Proportion” with Fu, L. (USC Marshall Stat. Ph. D. Candidate), and Sun, W.</p> <p>“Countering the Single Factor Bias in Large Dimensional Factor Models” with Basak, A. (Duke Math. Visiting AP)</p> <p>“Sparse Regression and Graphical Modeling for Functional Data” with Qiao, X. (joined LSE TT AP in Fall 2015)</p> <p>“Identifying Discrepancies in Mutual Fund Holdings using Sparse Multivariate Regression” with Ling, Y. (USC Marshall Finance Ph. D. Candidate)</p>
TEACHING EXPERIENCES	<p>Instructor with full responsibilities for BUAD 310 (undergrad business statistics), Spring 2014</p> <p>Teaching evaluation and comments: available on request</p> <p>Teaching Assistant for:</p> <ul style="list-style-type: none"> - Application of Lean Six Sigma (MS in Global Supply Chain Management and MBA elective) - Applied Modern Statistical Learning Methods (MBA advanced elective and introductory Ph.D. class) - Managerial Statistics (MS in Business Analytics and MBA core)
EARLIER PUBLICATION (BEFORE 2011)	<p>Ray, I., Dutta, D., Basu, P., De, B. K., “Quality of life assessment of patients with chronic liver disease in eastern India using a Bengali translation chronic liver disease questionnaire” <i>Indian J. Gastroenterol.</i> 2010 Sep; 29(5): 187-195</p>
MEMBERSHIP	<p>Member of</p> <ul style="list-style-type: none"> • American Statistical Association • Institute of Mathematical Statistics • International Indian Statistical Association
SELECTED COURSES	<p>(At USC) Bayesian data analysis, Concentration of measure phenomenon, Counting process and martingale theory methods, Empirical processes, High-dimensional statistics, Optimization: theory and algorithms, Statistical learning theory, Stein’s method and stochastic geometry, Stochastic differential equation</p> <p>(At ISI) C and data structures, Database management systems, Directional data analysis, Pattern recognition and image processing, Sample surveys and design of experiments, Statistical computing, Theory of games and statistical decisions, Time series analysis</p>
OUTREACH	<p>Math Tutor Volunteer, USC Neighborhood Academic Initiative, Fall 2013</p>