

# Arindam Chatterjee

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## Education

Ph.D. in Statistics, Iowa State University, June 2007.

*Co-Advisors:* Professor S. N. Lahiri and Professor T. Maiti

M.Sc. in Statistics, University of Calcutta, India, 2003.

B.Sc. in Statistics, University of Calcutta, India, 2001.

## Academic Experience

Postdoctoral Fellow, Department of Statistics, Texas A&M University,  
Sep 2007 - present.

Graduate Visiting Research Assistant, Department of Statistics, Texas A&M University,  
Aug 2006 - Aug 2007.

Graduate Research Assistant, Center for Survey Statistics and Methodology,  
Department of Statistics, Iowa State University, Jan 2004 - June 2006.

## Research Interests

Bootstrap, Edgeworth Expansions, High-Dimensional Problems, Penalized Regression, Spectral estimation in Time series, Finite Population Inference.

## Honors and Awards

**George W. Snedecor Award**, 2006. Awarded to the most outstanding Ph.D. candidate in the Department of Statistics, Iowa State University.

**Holly and Beth Fryer Award**, 2005. Awarded to the best graduate student in the second year of the Ph.D. program in Department of Statistics, Iowa State University.

## Research Papers

1. Chatterjee, A. and Lahiri, S. N. (2009). Bootstrapping Lasso estimators. (submitted).
2. Chatterjee, A. and Lahiri, S. N. (2008). Asymptotic properties of the residual bootstrap for Lasso estimators. (submitted).
3. Chatterjee, A. and Lahiri, S. N. (2008). Edgeworth expansions for spectral density estimates. (submitted).
4. Chatterjee, A. (2008). Asymptotic properties of sample quantiles from a finite population. **Annals of the Institute of Statistical Mathematics**. (online version).
5. Lahiri, S. N. and Chatterjee, A. (2008). Strong consistency of Lasso estimators. (submitted).
6. Lahiri, S. N. and Chatterjee, A. (2007). A Berry-Esseen theorem for hypergeometric probabilities under minimal conditions. **Proceedings of the American Mathematical Society**, **135**, 1535-1545.
7. Lahiri, S. N., Chatterjee, A. and Maiti, T. (2007). Normal approximation to the hypergeometric distribution in nonstandard cases and a sub-Gaussian Berry Esseen theorem. **Journal of Statistical Planning and Inference**, **137** (11), 3570-3590. (SOLICITED PAPER FOR A SPECIAL VOLUME IN HONOR OF PROF. S. N. ROY)

## Working Papers

8. Chatterjee, A. and Lahiri, S. N. (2009). Edgeworth expansions in high dimensional setup.
9. Chatterjee, A. and Lahiri, S. N. (2008). Bridge estimation and the bootstrap under increasing dimensions.
10. Lahiri, S. N. and Chatterjee, A. (2008). Higher order properties of block bootstrap confidence intervals.
11. Chatterjee, A., Lahiri, S. N. and Nordman, D. (2008). Block empirical likelihood is not Bartlett-correctible.
12. Lahiri, S. N. and Chatterjee, A. (2008). Edgeworth expansions for Gibbs fields.
13. Chatterjee, A. and Adhya, S. (2008). Quantile estimation from a finite population using auxiliary information under a model-based approach.

## Unrefereed Proceedings Papers

1. Chatterjee, A., Fuller, W. A. and Opsomer, J. D. (2005). Replication variance estimation for Imputed data. **Proceedings of the Survey Research Methods Section, American Statistical Association**, (CD-ROM), American Statistical Association.

## Presentations

### *Invited Presentations*

Bootstrapping Lasso estimators. At the **Conference on New directions in Asymptotic Statistics, University of Georgia**, Athens, GA, May 2009.

Bootstrapping Lasso estimators. At the **Department of Statistics, University of Michigan**, Ann-Arbor, MI, Feb 2009.

Edgeworth expansions for spectral density estimates. At the **Conference on Recent Advances in Statistics in honor of Prof. H. L. Koul's 65<sup>th</sup> birthday**, Michigan State University, East Lansing, MI, May 16-17, 2008.

### *Topic Contributed Presentations*

Bootstrapping Lasso estimators. At the **Joint statistical meetings of the ASA, ENAR/WNAR, IMS, SSC**. Washington, DC, Aug 1-6, 2009.

Finite population quantile estimation and the bootstrap. At the **Joint statistical meetings of the ASA, ENAR/WNAR, IMS, SSC**. Denver, CO, Aug 2-7, 2008.

### *Contributed Presentations*

Variance Estimation for Fractionally Imputed Survey Data. At the **Joint statistical meetings of the ASA, ENAR/WNAR, IMS, SSC**. Minneapolis, MN, Aug 7-11, 2005.

## Professional Activities

### *Professional Society Memberships*

Institute of Mathematical Statistics, 2005–Present.

### *Refereeing*

Statistics and Probability Letters (1), Statistical Methodology (1).

## Graduate Courses

Bootstrap and Machine Learning, Time Series Analysis, Real Analysis, Advanced Probability, Nonparametric Methods, Advanced Inference, Survey Sampling, Statistical Computation, Linear Models, Design of Experiments, Advanced Statistical Methods, Bayesian Analysis, Stochastic Processes, Wavelets (Math), Enumerative Combinatorics (Math), Fourier Analysis (Math), Learning Theory (Math).

## Miscellaneous

### *Computer Skills*

Languages: R, S-Plus, L<sup>A</sup>T<sub>E</sub>X.

Operating systems: Windows, Linux.