

Soumik Pal

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EMPLOYMENT

University of Washington, Seattle

Tenure-track Assistant Professor of Mathematics.

*From July 2008.*¹

Cornell University, Ithaca

Visiting Assistant Professor
in the departments of Mathematics and ORIE.

July 2006 – June 2008.

EDUCATION

Columbia University, New York

Ph.D. supervised by Prof. Ioannis Karatzas
in the Department of Statistics.

May 2006

Indian Statistical Institute, Calcutta, India

- Bachelor of Statistics

May 2000

COMPLETED RESEARCH PAPERS

All preprints are downloadable from the ArXiv.

- CHATTERJEE, SOURAV & PAL, SOUMIK (2008). A phase transition behavior for Brownian motions interacting through their ranks. To appear in *Probability Theory and Related Fields*.
- PAL, SOUMIK (2008) On a conjectured sharpness principle for probabilistic forecasting with calibration. To appear in *Biometrika*.
- PAL, SOUMIK & PITMAN, JIM (2008). One dimensional Brownian particle systems with rank dependent drifts. *The Annals of Applied Probability*, **18** (6) 2179–2207.
- PAL, SOUMIK (2008). Symmetrization of Bernoulli. *Electronic Communications in Probability* **13** 194–197.
- PAL, SOUMIK (2007). Computing strategies for achieving acceptability; a Monte-Carlo approach. *Stochastic Processes and their Applications* **117** 1587–1605.
- PAL, SOUMIK & PROTTER, PHILIP (2008). Analysis of continuous strict local martingales using h-transforms. Submitted.
- PAL, SOUMIK (2009) Analysis of the market weights under the Volatility-stabilized market models. Submitted.
- CHATTERJEE, SOURAV & PAL, SOUMIK (2009) A combinatorial analysis of interacting diffusions. Submitted.
- CHATTERJEE, DEBASISH & PAL, SOUMIK (2009) An excursion-theoretic approach to stability of discrete-time stochastic hybrid systems. Submitted.

¹This CV was last updated on Oct 5, 2009.

FORTHCOMING ARTICLES

- DUMITRIU, IOANA & PAL, SOUMIK (2009). Sparse regular random graphs: spectral density and eigenvectors.
- BURDZY, KRZYSZTOF & PAL, SOUMIK (2009). Markov processes on time-like graphs.
- BURDZY, KRZYSZTOF & PAL, SOUMIK & SWANSON, JASON (2009). Crowding of Brownian spheres.
- BURDZY, KRZYSZTOF & CHEN ZHEN-QING & PAL, SOUMIK (2009). Archimedes' principle for Brownian liquid.

RESEARCH INTERESTS

I am interested in both questions in theoretical probability which has deep mathematical structures, and analysis of probabilistic models that can lead to honest applications.

SHORT ACADEMIC VISITS

University of Paris VI, Paris

Visiting Postdoctoral Researcher at the
Laboratoire de Probabilité et Modèle Aléatoire.

June 2006

TEACHING EXPERIENCE

Undergraduate Probability sequence

Spring 09, Autumn 09.

Undergraduate Calculus

Autumn 08, UW Seattle.

Introduction to Probability (Math 471)

Fall 2007, Cornell.

Topics course on stochastic processes (Math 778)

Spring 2007, Cornell.

Introduction to Statistics (S1111)

Summer 2005, Columbia.

OTHER PROFESSIONAL EXPERIENCES

I am a current Associate Editor for *The Annals of Applied Probability*.

I am a part of the organizing committee for the PIMS 2010 summer school in Probability. Please visit the webpage <http://pims2010.web.officelive.com/default.aspx>.

I have served as a referee for the following journals.

Probability Theory and Related Fields

Annals of Applied Probability

Biometrics

Electronic Communications in Probability

Finance & Stochastics

Journal of Statistical Planning and Inference

Mathematical Finance

Stochastic Processes and their Applications

INVITED TALKS

- 2009 Oregon State University, Stanford University, UC Santa Barbara, IISc Bangalore, ISI Bangalore, UT Austin, Third Western Conference in Math Finance (UCSB).
- 2008 Microsoft Research *NW Probability seminar*, Univ of Washington *Statistics seminar*, UC Davis, UC San Diego, Cornell Univ.
- 2007 UW Madison, UC Berkeley, UCLA, Courant Institute, UC Irvine, Purdue Univ., UW Seattle, Cornell University, Rutgers Univ., Cornell University *3rd. Summer School in Probability*, CMU.
- 2006 Indian Statistical Inst., Univ. of Rochester, Cornell University, Univ. of Paris VI, Univ. of Conn., *Stoors Internat. Workshop on Appl. Prob., IWAP*, City Univ. of New York, CMU-Columbia-Cornell-Princeton *Conference on Math. Fin.*
- 2005 EURANDOM, The Netherlands *Workshop on Risk Measures*, Princeton University *Columbia-Princeton Probability Day*, Columbia University.

PERSONAL DETAILS

Date of birth 10 December 1978

Nationality Indian

FOREIGN LANGUAGE SKILLS

English - Fluency in speaking, reading and writing.

French - Recipient of *Certificat de Français Élémentaire* from Alliance Française in 2000. I can read and write French articles and understand conversations.

PROGRAMMING SKILLS

Proficient in statistical programming languages *R*.

Familiar with programming in *C*.