#### **Anant Mathur**

# PhD Candidate at the School of Mathematics and Statistics University of New South Wales, Sydney, Australia

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#### A. Education

UNSW Sydney, Sydney, Australia

09/20 - present

PhD in Statistics

Focus Area: Computational Statistics and Operations Research

Dissertation title: Efficient Algorithms for Sparse Statistical Learning

Supervisors: Dr Zdravko Botev, Dr Sarat Moka

UNSW Sydney, Sydney, Australia

Bachelor of Science (Honours), Statistics, 2019

01/15 - 12/19

#### B. Research areas

### ▶ Computational & high-dimensional statistics

Sparse statistical learning

*Methodological areas*: Model compression and feature selection, Optimization for machine learning, Numerical analysis, Simulation

 $\textit{Specific topics:} \ Penalized \ regression, Linear \ mixed-models, Neural \ network \ pruning, Matrix \ computations$ 

Applications in genomics, quantitative risk management, and deep learning

Programming languages: Julia, Python, MATLAB, R

### C. Awards and Honours

PhD thesis ranked in the top 10% of dissertations by 2/2 external examiners

Outstanding Statistics Talk, UNSW School of Mathematics and Statistics, Postgraduate Conference (2023)

**UNSW Nominee for IB Douglas Award (2023)** 

### D. Academic Service

### > Service as reviewer for journals

Pattern recognition

#### ▷ Service as organizer/chair of technical sessions in conferences

INFORMS International Meeting, Singapore, forthcoming

## E. Research publications & preprints

## > Manuscripts under peer-review

A. Mathur, S. Moka, Z. Botev "A Fast MM Algorithm for Group Lasso" [PDF].

### ▶ In peer-reviewed journals

<u>A. Mathur</u>, S. Moka, Z. Botev, (2022). "Coordinate Descent for Variance-Component Models" *Algorithms*, 2022, 15 (10): 354.

### **▶** Papers in peer-reviewed conference proceedings

<u>A. Mathur, S. Moka, B. Liquet, Z. Botev, "Group COMBSS: Group Selection via Continuous Optimisation", 2024 Winter Simulation Conference (WSC), In Proceedings of the 2024 *Winter Simulation Conference*, IEEE press, 2024, pp. 3217-3228</u>

<u>A. Mathur, S. Moka, Z. Botev, "Feature Selection in Generalised Linear Models via the Lasso: To Scale or Not to Scale?"</u>, **15th OPT-ML Workshop, NeurIPS 2023**.

<u>A. Mathur, S. Moka, Z. Botev, "Column Subset Selection and Nyström Approximation via Continuous Optimisation", 2023 Winter Simulation Conference (WSC), In Proceedings of the 2023 Winter Simulation Conference, IEEE press, 2023. pp. 3601-3612.</u>

<u>A. Mathur, S. Moka, Z. Botev, "Variance Reduction for Matrix Computations with Applications to Gaussian Processes", *VALUETOOLS 2021*, LNCS 13116, pp. 275-290.</u>

### F. Research talks

#### ▶ Invited talks in Specialized Workshops/Conferences

SSA NSW Branch 2024 Annual Event

#### > Seminar Presentations

Macquarie University, School of Mathematical and Physical Sciences, 09/24 UNSW Sydney, School of Mathematical and Statistics, Statistics Seminar, 09/24

#### > Contributed talks in major conferences

INFORMS International Meeting, Singapore, forthcoming

2023 Winter Simulation Conference, San Antonio, 12/23

25th International Congress on Modelling and Simulation (MODSIM 2023), Darwin, 07/23

Australian Mathematical Society Annual Meeting 2022, Sydney, 12/22

VALUETOOLS 2021 (Online), 10/2

## **G.** Teaching

## **▷ UNSW Sydney**

Machine Learning and Data Mining 2019 - 2024 Lecture Assistant, Instructor

Numerical Methods and Statistics Instructor

2025

## H. Student mentoring

## > Honours students for whom significant thesis research guidance provided

Ruiqi Dao, 01/25 – present (Primary advisor: Sarat Moka)

Seungjoo Lee, 01/24 – 10/24 (Primary advisor: Sarat Moka)

# I. Industry work experience

Migrant Justice Institute, Sydney, Data Anayst, 03/25 - present

National Drug and Alcohol Research Centre, Sydney, Research Assistant, 07/18-07/20

SimpleKYC, Sydney, Intern, Data Science 12/17-03/18

HeyYou, Sydney, Intern, Data Science 12/17-03