

Siva Rajesh Kasa

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📁 [kasakh.github.io](https://github.com/kasakh)

Research Interests

Statistical Machine Learning, Mathematical Finance and Bioinformatics

Education

2018-202X **Ph.D.**, *School of Computing*, National University of Singapore.

2016-2018 **Master of Business Administration**, *Decision Sciences and Statistics*, Indian Institute of Management, Bangalore, *GPA – 3.25/4.*

2008–2012 **Bachelor of Technology**, *Mechanical Engineering*, Indian Institute of Technology, Madras , *GPA – 8.85/10.*

Publications

HD, stats Gaussian Mixture Copulas for High-Dimensional Clustering and Dependency-based Subtyping, Siva Rajesh Kasa, Sakyajit Bhattacharya, Vaibhav Rajan, Bioinformatics (Oxford University Press)

Time Series A Test for detecting Structural Breakdowns in Markets using Eigenvalue Decompositions, Malay Bhattacharyya, Siva Rajesh Kasa, FEBS 2019

Preprints

HD, Stats, Clustering and Model Selection in Mixture Models for High-Dimensional Data and
ML Misspecified Models using Automatic Differentiation, Siva Rajesh Kasa, Vaibhav Rajan

Stats Improved Inference for Gaussian Mixture Copula Models for Clustering and Reproducibility Analysis using Automatic Differentiation, Siva Rajesh Kasa, Vaibhav Rajan

Experience

2012-16 **Asst. Manager, Mechanical Engineering**, NTPC LTD.

May - June, **Program Management Intern**, VISA INC.
2017

Relevant Courses

Theory Advanced Statistical Theory, Bayesian Machine Learning, Multi-Armed Bandits, Stochastic Processes and Option Pricing

Application Bioinformatics, Natural Language Processing

Skills

R, PYTHON, JULIA, MATLAB