Why do a postdoc, and why do one at CMU?

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I know you're a strong PhD student from a great institution with cool publications. So why do a postdoc?

- **Contemplation time.** If you do not yet have a decent idea what you would like to spend the next 5-10 years of your life doing, a postdoc provides time to explore various options, in both breadth and depth.

- **Research time.** Before you get caught up with teaching, grants, committees, mentoring, and all of the extra professorial duties, having a few years to just do research is *amazing*. Also, after a PhD you're hopefully good enough to appreciate interesting problems and solve them with ingenuity, so exploiting that can be fun.

- **What's the hurry?** Research positions aren't really going to dry up in our field (for strong candidates). Those of us who are passionate about research (and good at it, and want to do it) are going to be doing it in some shape or form for the next few decades. Maybe there will be some minor differences in who gets promoted first, but it will all wash out with time. Invest in yourself, it's a personal journey, not a race.

- **Is there a downside?** According to me, not really. It's a flexible lifestyle, great for the early stages of a family. You can experiment with a startup if you want. Industry will still want you if did some good research and are generally quite smart. Having a more mature outlook also makes you more desirable to universities.

I am joint in the Department of Statistics and Data Science (75%) and Machine Learning Department (25%) and work on both sides of the blurry boundary. My current obsessions are prediction sets for black box models, multiple testing and selective inference for science, and sequential decision-making+inference. I think all three areas are super interesting, very fun and exciting, quite contemporary. I know the state-of-the art very well and all 3 have immediate practical applications. If our interests somewhat match, why do a postdoc at CMU with *me*?

- **Mentoring.** I take mentoring very seriously. I have plenty of recent experience as a postdoc, on the job market, and as a young professor, and I'm glad to share it. I will help with your all-round development – teaching, writing, blackboard talks, presentations, mentoring younger students, life-balance, etc.

- **SMLRG.** I am one of the lead organizers of the StatML Reading Group at CMU: an incredible, multi-department, diverse group of people, unique in the world. It has been running for over ten years and the current median number of faculty and students that attend weekly is > 10 and > 20. Over the years, you will get exposed to a wide variety of topics, and to many people who care about them! (check the archive)

- **Co-advising.** I have co-advised students with Larry Wasserman, Alessandro Rinaldo, Aarti Singh, and postdocs with Kathryn Roeder, Matan Gavish. I work easily with different people having different styles and if you desire, I can help you find a coadvisor with complementary interests or skills or seniority (or funding).

- **Friendly atmosphere.** CMU is a super-collaborative and extremely friendly environment where there is minimal politics and people actually like each other! Faculty get along really well with each other and with students. You will find lots of cross-department classes, PhD programs, coadvised students, and so on.

- **Group life.** My group consists of students from Stats and ML departments in several different years, and we get along and have group meetings and hang out. Younger students learn from older ones and from the postdoc and me, and so we all help each other along. I consciously try to keep the group vibe going. We're all in this together, even if at different stages, and we all want each other to succeed while having fun.

- **Pittsburgh is cool.** Pitt is a safe and vibrant city, that's actually very affordable on a student stipend, and hence also on a postdoc stipend with standard benefits. It has lots of good coffee shops, bars, restaurants, and also parks to run, climbing gyms, orchestras, museums, etc.

- **Life outside work.** Once in a while, I have had one-on-one lunches and dinners with my postdocs, chatting about life and work. I've also played sports with them and had drinks with them. I believe in a work-hard and play-hard lifestyle, so I lead an intense, fun life myself and I'm happy to include others. I have a lot of hobbies, and know Pittsburgh really well, and encourage exploration of the city, university and social life.