

Athul AR

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CONTACT

Github:// OneirOs
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CERTIFICATIONS

SOLUTIONS ARCHITECT

AMAZON WEB SERVICES (AWS)
Oct 2020 | Credentials

HYBRID CLOUD NANODEGREE

NUTANIX
Jan 2021 | Credentials

RANKS & AWARDS

JEE ADVANCED

IIT ENTRANCE EXAMINATIONS
2014 | AIR 264 | State Rank 1

KVPY SCHOLARSHIP

KISHORE VAIGYANIK PROTSAHAN
YOJANA
2014 | AIR 147

SKILLS

PROGRAMMING

Familiar:

- Python • Java

Somewhat Familiar:

- Javascript • Shell • C
- Ruby • Standard ML

COURSEWORK

COMPUTER SCIENCE

Computer and Network Security
Computer Graphics
Advanced Machine Learning
Automated Speech Recognition
Computational Finance
Microprocessors
Programming Languages

MATH & FINANCE

Number Theory and Cryptography
Combinatorial Optimisation
Econometrics
Digital Signal Processing
Stochastic Processes
Portfolio Theory and Asset Pricing

EXPERIENCE

JP MORGAN CHASE & CO.

ASSOCIATE SOFTWARE ENGINEER

Jan 2021 - Present | Mumbai

- Working on a generic analytics framework within FX team

SOFTWARE ENGINEER II

Jan 2020 - Jan 2021 | Mumbai

- Implemented a Symphony based chatbot with alerting and querying abilities to enhance the productivity of middle office and external clients

SOFTWARE ENGINEER I

Jul 2018 - Jan 2020 | Mumbai

- Developed a distribution layer aimed at providing predictive analytics to eTrading clients pertaining to their active trades

JP MORGAN CHASE & CO.

SOFTWARE ENGINEERING INTERN

May 2017 - Jul 2017 | Mumbai

- Developed a Natural Language based chatbot for internal trade queries
- Awarded a pre-placement offer for excellent performance.

AUV-IITB

ELECTRICAL ENGINEER

Jan 2015 - Dec 2016 | Mumbai

- Worked in an autonomous underwater vehicle development team
- Achieved second position in the International RoboSub Competition 2016.

EDUCATION

INDIAN INSTITUTE OF TECHNOLOGY, BOMBAY

B.TECH (HONS) IN ELECTRICAL ENGINEERING

MINOR IN COMPUTER SCIENCE & ENGINEERING

2014 - 2018 | GPA: 9.03

- Worked with **Sudhir Kumar** and **Prof. Amit Sethi** on a technique to learn rare classes by transductive transfer and Siamese networks
- Achieved state of the art results in numerous face datasets and extended it to oral cancer datasets

WORLDQUANT UNIVERSITY

MSc, FINANCIAL ENGINEERING

2018 - 2020 | GPA: 9.40

- Worked with **Richard Obonyo** and **Prof. Tiberiu Stoica** on a fast, practical neural network framework for parameter calibrations of pricing models

PUBLICATIONS

- [1] A. R. Athul, R. Obonyo, and T. Stoica, "Modelling and calibration techniques for fractional black scholes model," Masters Thesis, WQU, 2020.
- [2] S. Kumar, A. R. Athul, and A. Sethi, "High accuracy facial recognition using siamese deep learning techniques," Undergraduate Thesis, IITB, 2018.