# Ayush **Sharma**

ashar97.github.io ayushs1729@gmail.com | ayush.2015@iitg.ac.in | +91-94626-92636

# **EDUCATION**

#### **IIT GUWAHATI**

BTECH IN MATHEMATICS & COMPUTING

Expected May 2019 | Guwahati, India Cum. GPA: 8.44 / 10.0 (Current)

#### **BHAVAN'S VIDYASHRAM**

HIGH SCHOOL

May 2015 | Jaipur, India Percentage: 91.40 % | CBSE

## LINKS

Github:// AShar97 LinkedIn://ayushsharma97

# **COURSEWORK**

## **UNDERGRADUATE**

#### Finance:

- Monte Carlo Simulation + Practicum
- Financial Engineering + Practicum
- Stochastic Calculus for Finance
- Statistical Analysis of Financial Data + Practicum
- Portfolio Theory & Performance Analysis
- Financial Risk Management & Modeling\*

#### Humanities:

Indian Business History\*

#### Mathematics:

- Probability Theory & Random Processes
- Linear Algebra
- Optimization
- Game Theory & Economics
- Industrial Organization
- Queueing Theory & Applications\*

## Computer Science:

- Data Structures & Algorithms + Practicum
- Theory of Computation
- Databases + Practicum
- Computer Networks + Practicum

# MOOC (taken adjunct to curriculum):

{Certifications: goo.gl/uXw6tt}

- Machine Learning (Coursera)
- Deep Learning (Coursera)

Specialization \*

Advanced Machine Learning (Coursera)

\* To be completed in Spring 2019

# **SKILLS**

#### **PROGRAMMING**

C/C++ • Python

#### STATISTICAL TOOLS

R • MATLAB

## TOOLS/FRAMEWORKS

Keras • TensorFlow • scikit-learn • Git

# **MISCELLANEOUS**

Arduino \* • Microsoft Office

# **OPERATING SYSTEMS**

Windows • Unix (macOS) • Linux

\* Elementary Proficiency

# **EXPERIENCE**

# TATA INSTITUTE OF FUNDAMENTAL RESEARCH, MUMBAI

VISITING STUDENTS' RESEARCH PROGRAMME 2018

May - July 2018 | Prof. Umang Bhaskar

- Two Player Network Congestion Games: Investigated from a computational viewpoint the two-player network congestion games, with focus on the bounds of convergence of the Nash dynamics.
- Polynomial-time Algorithm for SPG & DAG: Developed the polynomial-time algorithms to find Nash equilibria in the particular cases of series-parallel graphs and directed acyclic graphs.
- Future Scope: Determine the existence of a polynomial-time algorithm to find Nash equilibria in case of general graphs (or directed cyclic graphs).

# **PROJECTS**

## CRITICAL EMPIRICAL ANALYSIS OF ROSS RECOVERY THEOREM

## BACHELOR'S THESIS PROJECT

Ongoing | Prof. N. Selvaraju

To perform a critical empirical analysis of the predictive capabilities of Ross Recovery Theorem, in contrast with the traditional Black Scholes Merton approach, on the Indian Equity & Derivatives Markets.

## **COLLECTIVE ROBOTICS**

# ROBOTICS CLUB, IIT GUWAHATI | goo.gl/2MtbD5

November 2016 - April 2017

- Implemented a modified version of the Particle Swarm Optimization algorithm. for the collaborative searching mechanism, to achieve rendezvous task by the cumulative effort of multiple autonomous robots, functioning independently sans any communication.
- Technology used: Python and Arduino.
- Future scope: Ameliorate via Reinforcement learning the accuracy and efficacy of the modified Particle Swarm Optimization algorithm.

# SKIN DISEASE CLASSIFIER

Used transfer learning to fine-tune MobileNet-v2 to implement a multi-class classifier for classifying 8 generic skin diseases.

# **ACHIEVEMENTS**

## JP Morgan Quant Challenge 2018

Campus 1<sup>st</sup> and overall 2<sup>nd</sup> in the 36-hour Quantitative Research and Data Science online competition.

## GOLDMAN SACHS' GS QUANTIFY 2018

Finalist, campus 1<sup>st</sup> and overall 6<sup>th</sup> in the Quantitative Aptitude section of the 12-hour online contest.

#### MITACS GLOBALINK RESEARCH AWARD

Selected for the Mitacs - 2018 Globalink Research Internship Award to pursue research internship in Canada.

#### INSTITUTE MERIT SCHOLARSHIP

Awarded Institute Merit Scholarship for securing 1<sup>st</sup> position in the Department of Mathematics, in the academic session 2015-2016.

#### KVPY 2014-15

Selected (qualified) for the National Program for Fellowship in Basic Sciences (for high school students) by securing a position in the top 1% among 50,000 candidates.

## NTSE 2010-11

Awarded (qualified for) the National Talent Search Scholarship by securing a position in top 1,000 candidates.

## **FXTRACURRICULARS**

## INTRA-BATCH SPORTS COMPETITION

Secured 3<sup>rd</sup> position in the table-tennis event.

# COMMUNITY SERVICE

Tutored high school students, from an underprivileged background, in Physical Sciences and Mathematics, on weekends during academic session 2016-17.

# FRESHMEN MENTORSHIP

Mentored freshmen under Peer Mentoring Programme of Students' Welfare Board, IIT Guwahati, during academic session 2017-18.