

Vala Yash Vipulbhai

3rd Year Undergraduate
Department of Statistics and Data Science

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Academic Qualifications

Year	Degree	Institute	CPI/%
2021 - Present	B.S. in Statistics and Data Science	Indian Institute of Technology, Kanpur	6.72/10
2021	CBSE(XII)	Modi School, Rajkot	95.6%
2019	GSEB(X)	G.T. Sheth Vidyalavya, Rajkot	83.5%

Achievements

- Bagged **Bronze Medal** in **Inter-IIT Tech Meet 11.0** conducted by IIT Kanpur, in **QuantInsti's** problem statement *[2023]*
- Secured All India Rank **3926** in Joint Entrance Examination Advanced 2021 among **2.5 Lakh** shortlisted candidates *[2021]*
- Secured All India Rank **4218** in Joint Entrance Examination Main 2021 among **12 Lakh** eligible candidates *[2021]*

Work Experience

Data Science Intern | *FundU* (Dec'22)

Objective	• Developed a ML model to assign badges scores to tags, similar to the system used on the Stack Overflow platform
Approach	• Studied and implemented decision trees and clustering on a random dataset, demonstrating practical ML skills • Created a comprehensive list of 50+ tags to be added to the model for assigning badges and reputation points
Result	• Contributed to enhancing the user experience on by implementing a more engaging and rewarding badge system

Key Projects

Inter-IIT Tech Meet 11.0 (Jun'22 - May'23)

Efficacy of Price Action Trading Strategies in the Context of Indian Equities Market | *QuantInsti*

Objective	• To generate a trading model based on Price Action Trading Strategy and backtesting on Blueshift Platform
Approach	• Analyzed strategies in the Indian Market, studying 4+ chart patterns such as Head and Shoulders and Engulfing • Succeeded in hypothesis testing to predict the returns of futures by using INDIAVIX and NIFTY50 Futures
Result	• Implemented the hypothesis and achieved returns of over 90% for a 3-year time period with Sharpe Ratio 1.31

Python and its Uses | *Association for Computing Activities, IIT Kanpur* (Jun'22 - Jul'22)

Objective	• To expertise in Python and application of its libraries for web-scraping and deploying websites
Approach	• Utilized Command Line Interface (CLI) and its use within the Terminal and gained experience using Github • Applied Python's Beautiful Soup library to extract information from websites through web scraping
Result	• Constructed a database of professors at IITK by scraping relevant information from IITK's official website

ML Applications in Financial Markets (Jun'23 - Jul'23)

Mentor: Prof. Tushar Sandhan | *Course Project: EE798Q*

Objective	• To build a model and predict the closing stock price data of next 2 days , on a given sample of past 50 days
Approach	• Studied temporal data analysis, models (RNN, LSTM and GRU) and their application in time series forecasting • Tested LSTM and GRU models on data of past 10 years , and optimized using metrics such as MSE, R2Score
Result	• Implemented the LSTM model and achieved an R2Score of 97.3% and a RMSE less than 1.5% of the mean

Technical Skills

- **Programming Languages:** C/C++, R, Python
- **Software and Libraries:** Git, Pandas, Numpy, Matplotlib

Positions of Responsibility

Manager, Alumni Relation | *Outreach Cell, IIT Kanpur* (Apr'23 - Present)

Leadership	• Leading a 3 Tier team of 35+ secretaries collaborated with DoRA office, for smooth conduction of cell activity • Organized 3+ reunions with 1000+ alumni and acted as point of contact for 10+ alumni during campus tours
Initiatives	• Initiated the event Time Capsule in the 56th convocation for the graduating batch receiving 500+ responses • Conducted Open House in 10+ cities to introduce 1000+ students to the culture and academics of IIT Kanpur • Introduced a series of mock interviews by Alums for students, Mock-en-Joy , getting response from 60+ Alums
Impact	• Facilitated 200+ mock interviews to help students prepare themselves for the upcoming internship drive 2023-24

Relevant Courses

Introduction to Probability Theory	Data Science Lab - I & II	Theory of Statistics
Fundamental of Computing	Data Structure and Algorithm	Introduction to Complex Analysis
Matrix Theory and Linear Estimation	Elementary Stochastic Processes - I	Statistical Computing

Extra-Curricular Activities

Social Work	• Assisted a group of 5 freshmen academically and emotionally to get acclimatized with the new environment. • Mentored 30+ freshers in summer project Introduction to Quantitative Trading offered by SnT Council
Sports	• Completed 5 km Run in 27 minutes organised by Counselling Service, IITK on 74th Republic Day