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

Inter-IIT Tech Meet 11.0

Efficacy of Price Action Trading Strategies in the Context of Indian Equities Market | **QuantInsti** *(Jan'23-Feb'23)*

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 & 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**

Projects Mentored

Introduction to Quantitative Trading | *Finance and Analytics Club, IIT Kanpur* *(May'23-Jul'23)*
Mentored 30 selected students out of 350+ application for the same

Objective	• Develop a **Quantitative Trading Model** from scratch and also learn about various **Financial tests** and **terms**
Approach	• Taught about Sharpe Ratio, Z Score, Moving averages and their impact and application in Quantitative Trading • Analyzed **10+** stationary & non-stationary pairs using **ADF test** and implemented the Mean Reversion strategy
Result	• Deployed the strategy after coupling with **Intra-Day** and backtested to generate a **return of 80 % annually**

Key Projects

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

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

Secretary, Finance Committee | *Hall Executive Committee, Hall 2, IIT Kanpur* *(Mar'23 - Present)*

Leadership	• Managing an annual budget of **INR 10 lakhs+** for Hall 2 catering to a diverse community of **600+ residents** • Elected by **400+ students**, representing students on the Finance Committee, contributing to financial decisions
Initiatives	• Secured INR **3 lakhs** from Dean's Capital Fund for renovation of guest house and procured new washing machines • Managed a budget of 1 lakh for the Hall 2 in the General Championship 2023, ensuring proper allocation of funds

Extra-Curricular Activities

Social Work	• Assisted a group of **5** freshmen academically and **emotionally** to get acclimatized with the new environment. • Celebrated **Raksha Bandhan** with **underprivileged children** through Techkriti's to Adore social initiative
Sports	• Completed **5 km Run** in 27 minutes organised by **Counselling Service**, IITK on **74th Republic Day** • Represented Rajkot city in team of 12 in **Kabaddi** at the **District level** in Rajkot's Sports Fiesta 2017