Ankit Bandyopadhyay

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INTERESTS

Machine Learning, Statistics, Finance, Economics, Probability, Fintech, Blockchain

EDUCATION

Pandit Deendayal Energy University

Gandhinagar, India

B. Tech in Electrical Engineering CPI: 8.4/10 (GPA 3.4/4)

June 2017- May 2021

EXPERIENCE

IIT Bombay Mumbai, India

Undergraduate Research Intern in Statistics

April 2020 - Nov 2020

Worked as an intern in Atoms to intelligence lab where we propose <u>Tapestry</u>, a novel approach to pooled testing. Primarily worked on a non-adaptive, single-round technique for prediction of infected samples as well as the viral loads, from an array of n samples, using a compressed sensing approach

Team Sovereign

Gandhinagar, India

Systems and Data Acquisition Head

March 2018 -Feb 2020

Developed firmware for the Vehicle Control Unit, Battery Management System, and driver interface. Plotted vehicle test data that gave insight into issues, control parameter selection, and vehicle design. Implemented various machine learning strategies to solve vision problems like segmentation and image classification.

Tech abhyaas New Delhi, India

Market Research Intern (ML)

Jan 2016 - June 2016

Developed a module in python to convert files of a specific format DICOM to files of semantic web format RDF for improved sharing of data and easier analysis by SPARQL query language. Optimized queries on Semantic Web Access Policy Application that reduced the query time by a factor of 5. Implemented various machine learning algorithms to detect anomalies.

PROJECTS and PUBLICATIONS

Finance, Economics and Math

2020

- Measure Theoretic Approach to Nonuniform Learnability
- Support Vector Machines in Stock Trading
- o Addressing Consumer Demand and Producer Supply constraints using behavioural economics during Crisis

Algorithms and Quantitative Systems

2021-

- o Modeling Financial Bubbles, HJM Models vs Short-Rate Interest Rate Models,
- o Credit risk modeling, Pricing FX Options using different strategies

ADDITIONAL

- o Relevant Coursework: Data Structures and Algorithms using Python, Microeconomics and Macroeconomics, Probability (with Measure theory), Statistics, Machine Learning, Reinforcement Learning, Financial Institutions and Markets, Quantitative Finance and R, International Finance, Game Theory, Combinatorics.
- o President of Electrical Student Chapter, Treasurer of Society of Mathematics, Table Tennis Player
- o Programming Languages: Python, C, C++, Javascript, R, SQL, Excel, MATLAB
- o Fluent in English, Hindi, Bengali, Gujarati, Marathi and conversational in French.
- Attended 2019 Munich Workshop on Coding and Cryptography (MWCC).
- o Attended 2021 Advances in Applied Probability II held at ICTS Bangalore.
- o Invited to attend sponsored Summer school on L2-Torsion and Symmetric Spaces at Göttingen, Germany