Harshit Shah

+91-9978645603 | harshitshah.work@gmail.com | linkedin.com/in/harshitvshah | Ahmedabad,Gujarat

EDUCATION

Dhirubhai Ambani University (formerly DA-IICT)   Gujarat, India
Masters in Data Science | CGPA: 7.00   *Aug 2022 - May 2024*

Indus University   Gujarat, India
Bachelor of Science in Information Technology | CGPA: 9.65   *May 2019 - June 2022*

EXPERIENCE

Quantitative Risk Analyst   Nov 2024 – Present
Estee Advisors   *Gujarat, India*
- Managed a **200Cr+ fund**, delivering **15% returns** through **risk analysis** for Insitutional Clients and Prop that reduced client loss and improved **risk-adjusted performance**.
- Designed and implemented a Factor Investing Portfolio Backtesting and Screening Framework and tested on more than **45000** different portfolio and found 114 portfolio which beat Nifty 500 from 2013-2024 using various fundamental and technical factors. Also created an end-to-end **backtesting** pipeline with automatic evaluation system to test the performance of the portfolio.
- Collaborated with portfolio managers and asset management teams (**Gulaq**) to **onboard, validate, and monitor** new equity strategies using **Bloomberg** and **Reuters 3000 Xtra**, strengthening model governance and performance oversight.

AI/ML Engineer   Feb 2024 - Aug 2024
VMukti Solutions Pvt. Ltd. (Adiance Technologies)   *Gujarat, India*
- Developed a **Large Image Model (LIM-LLM)** for the **ECI**, processing **5K+ images/day** and improving data retrieval efficiency by **20%** using **YOLOv8 (92% accuracy)**.
- Built a **Flask-based interface** for seamless user interaction and integrated **ChatGPT API**, handling **2K+ queries/month** for real-time insights.
- Designed a **license plate detection system for Patanjali's factory**, achieving **94% accuracy**, processing **1.5K+ plates/day**, and managing a **100K+ entry database**, improving operational efficiency by **25%**.

PROJECTS

Portfolio Optimization & Risk Analysis | *Python , Power BI*   Sep '25 - Oct '25
- Engineered a quantitative model in **Python** to conduct a comparative analysis of classical **Mean-Variance Optimization (MVO)** and a modern **Conditional Value-at-Risk (CVaR)** framework for effective **tail-risk mitigation**.
- Constructed a backtesting framework to stress-test both strategies against the COVID-19 crisis, empirically demonstrating the CVaR portfolio's superior **capital preservation** by achieving a significant **reduction in maximum drawdown**.
- Developed and deployed an interactive **Power BI** dashboard to visualize complex portfolio metrics, including historical performance, sector allocations, and risk-return analytics, thereby enhancing strategic decision-making.

Interactive Stock Analysis Web Application | *Machine Learning, PyQT*   Jan '23 - Apr '23
- Engineered a dynamic **stock analysis web application** using the Python **Dash framework**, enabling real-time analysis based on user-provided stock codes.
- Leveraged **Plotly Express** to create visually compelling and insightful representations of data from multiple stocks, achieving a **25% improvement** in the accessibility of complex financial data.
- **Conducted** usability tests and gathered feedback, leading to improvements that resulted in a **20% increase** in user satisfaction.
- **Achieved 95% accuracy** in real-time data updates, providing users with a reliable and up-to-date financial analysis tool.

High-Performance E-Commerce Sales Data Pipeline | *Python, Apache Airflow, SQL*   Aug '22 - Nov '22
- Led the end-to-end development and execution of a high-performance **Extract, Transform, Load (ETL) pipeline** using Python, **Pandas**, and **Apache Airflow**, achieving a **25% reduction** in data processing time.
- Conducted in-depth analysis of e-commerce sales data using **SQL queries**, producing insightful reports that uncovered top-selling products, identified sales trends, and segmented customer behavior.
- Documented the entire ETL pipeline process, showcasing data engineering expertise.

TECHNICAL SKILLS

Languages: Python, SQL, C++, R, LaTeX
Databases: MySQL, PostgreSQL, Oracle, MongoDB
Tools: Tableau, PowerBI, MS Excel, PowerPoint, Git/GitHub, Jupyter, VS Code, Google Colab, AI Literate(Claude, Chatgpt, Gemini)
Methodologies: Data Preprocessing, Web Scraping, EDA, ETL
Interpersonal: Analytical thinking, Problem-solving, Prompt writing, English communication
Certifications: NISM-Series-VIII: Equity Derivatives, **CFA L1 Candidate**