Aditya Ravuri

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Education

MPhil in Management, Cambridge University — Oct '16 – Jun '17

*Commendation (70% - top ~25%) | **Audits**: Philosophy of Science, Measure Theory | **Focus**: Strategic Valuation (top prize), Economics*

BSc Hons in Actuarial Science, Heriot-Watt University — Sep '13 – Jun '16

*Distinction (83%) (top 3%), exempted from IFoA CT1-CT8. **Focus**: Statistics, Quantitative Risk Management, Mathematical Finance*
Received top prize in every research & statistical project. One project was selected to be published in the university magazine. Graduated at age 18.

Awarded Highest Honors for performance on the HBX: CORe & Harvard Summer School in analytics, economics & physics.
Bronze Volunteering Award (for student mentoring and acting as an Executive & President for the Union & its Chess Society respectively).

Projects areas included GARCH models, copulas, EVT, liquidity risk case-studies, economic scenario generators and advanced statistical inference.

IGCSE & GCE A-Levels (CIE) — Feb '11 – Jun '13

*A*A*A*A*ab in A-Levels (670 UCAS Points) across the Sciences, Mathematics, Applied ICT & English*
*A*A*A*A*ABB in IGCSE across the Sciences, English, Mathematics, French & ICT (done in 3 months)*
Awards: top student, 3rd in 2012 U16 Zambian Chess Nationals, bronze DofE and a regional medal for research on accessible clean fuels.

Work Experience

Quant Analyst + Developer (Assistant VP), Barclays — Dec '18 – Present

Designing and implementing large-scale statistical models for forecasting behavioral liquidity (part of QA Asset & Liability Management).

Data Scientist + Statistician, Sciemus — Sep '17 – Dec '18

Was involved with building and maintaining end-to-end tech-related solutions, particularly in the space, weather and power business areas. This involved data cleaning, analysis, modelling, documentation, web-app deployment, basic server and database maintenance, research and development of infrastructure (e.g. aiding development of a distributed computing cluster on AWS).

On the modelling side, I've worked with GLMs for assessing risk probabilities, Hidden Markov models & sparse Gaussian Processes to model rates based on large-scale weather data, simple Random Fields in the form of Convolutional NNets to model rainfall data, importance sampling & subset simulation to accelerate simulations, fuzzy logical risk models, basic prior elicitation & associated Jacobian adjustments.

Data Science Intern, Coloplast — Jul '17 – Aug '17

Aided the implementation of a business time series forecasting model by introducing loss functions, splines and linear filters to the implementation, linking various model components, fitting seasonality and fitting ARMA models to the resultant error series using R & Excel.

Management Consultant, Jaguar Land Rover — May '17 – Jun '17

Delivered & presented the paper below as part of a team-based consulting project - 2nd in class. My presentation was highly commended.

Reports

Ravuri A. *; Ball A.; Schilling K. S.; Philips H.; Guillet M. (2017) "*Modelling the Contribution of Jaguar Land Rover to the UK Economy*" for JLR.
* conducted original research on improving the accuracy of multipliers within input-output theory, by utilizing internal supply chain data.

Technical Skills

Languages: R, Python, basic C++ (through Rcpp), basic Spark (through Sparklyr)
Basic knowledge of: SQL, Octave, QT, LaTeX, Flask
Statistical Programming: Stan, JAGS, basic PyMC3
Other Frameworks: Tensorflow & Keras, Git, Dash & Shiny (for web-app development)
OSs: Linux, OSX, Windows

Other Information

Scholarships:

- University of Melbourne ($45,000), *declined*
- Cass Business School (£2,000), *declined*

Languages: English, Hindi, Telugu, basic French
Interests: astrophotography, machine learning & computational statistics.