Sharzab Al Haque

Computational Finance,
Institute of Mathematics and Applications

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Academic Details

Institute of Mathematics and Applications *Bhubaneshwar*
Masters in Finance *2021-2023*

KIIT University *Jamshedpur*
B.Tech. Electronics and Telecommunications *2019*

Relevant Courses

- **Finance:**

  Quantitative Risk Management, Financial Accounting, Portfolio Theory and Investment Analysis, Fixed Income Security Analysis, Financial Engineering, Financial Derivatives, Time Series Analysis and Forecasting, Artificial Intelligence, Analysis & Design of Algorithms, Theory of Computation, Machine Learning, Cloud Computing, Data Structures & Algorithms, Deep Learning, Soft Computing in Finance, Big Data Analytics

- **Mathematics and Quantitative Methods:**

  Calculus, Linear Algebra, Financial Engineering, Probability theory and Stochastic Processes, Stochastic Calculus, Matrix Computations, Numerical Optimisation, Numerical Analysis, Monte Carlo Simulation, Statistical Methods

Industry Exposure

Automation Department, Ramakrishna Forgings Pvt. Ltd., Jamshedpur, India
Internship *December–January 2016-2017*

Automation Research Tata Steel, Jamshedpur, India
Summer Internship *May-June 2018*

Other Projects

Hybrid Machine Learning Techniques for generating automated trading systems.
Developed automated trading systems for index prices.

Covid-19 Dashboard
Built and deployed an interactive dashboard on Covid-19 data from India and the World using Statistical Methods, Logistic Growth Models, Python.

Pandas-like library
Developed a small library that is modeled after Pandas.

Kaggle competitions
Competed in various Kaggle competitions. Tried out various deep learning and machine learning methods including XGBoost, CatBoost, Support Vector Machines, Neural Networks etc.

Technical Skills

- **Programming Language:** Python, R, SQL,
- **Frameworks:** PyTorch, Tensorflow, Scikit-learn, Keras, Hadoop, Spark
- **Developer Toolkits:** Git, Docker, Amazon Web Services, PostgreSQL

Extra Curricular Activities

COFAS International Technology Quiz 2012, Lucknow. 1st position.

JRD Tata Inter School Quiz 2012, 1st position.

Sweden-India Nobel Memorial Quiz 2016, Bhubaneswar winner and National Finalist.

ConQuest by Center for Law and Policy Research 2016, Eastern regional 2nd runner-up.

Orissa Post Mettle Meet 2018, First Runner Up.

SBI Numero Yono quiz 2019, Bhubaneshwar winner and National 2nd runner-up.

Podium finishes in other intra and inter college quizzes.

Conducted multiple quizzes in different schools and colleges.