

MARWIN SOLOMON

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EXECUTIVE SUMMARY

Data Scientist from LSE with the experience of building explainable stochastic model for Deutsche Bank and Hartree Partners

EDUCATIONAL QUALIFICATIONS AND ACHIEVEMENTS

- **MSc in Data Science - London School of Economics and Political Science** (Sep '22 - Sep '23)
 - **Attained Distinction along with Graduate Support Scheme Scholarship awarded to meritorious students**
 - Key Modules: Machine Learning & Data Mining, Distributed Computing for Big Data, Data Analysis & Statistical Methods
- **B.Sc. (Hons) Mathematics - St. Stephen's College, University of Delhi** (Jul '18 - Jul '21)
 - Finished with a **CGPA of 9.8/10**, batch rank of **3** out of 42 students and amongst **Top 1%** across the University of Delhi
 - Key Modules: Probability Theory & Statistics, Mathematical Finance, Differential Equations, Real Analysis, Group Theory
- **All India Rank 13th (1000+ students)** in MSc in Quality Management Science Entrance 2021, Indian Statistical Institute
- **All India Rank 39th (2000+ students)** in Master of Operational Research Entrance 2021, University of Delhi

WORK EXPERIENCE

- **Hartree Partners – Quantitative Analyst Intern (Location: London, UK)** (Oct '23 – Jan '24)
Leading Proprietary Trading Firm in the energy and commodities space with a market capitalization of \$4 billion+
 - Developed a rolling window asset agnostic systematic strategy based on macroeconomic and cross asset indicators
 - Attained 60.88% average hit rate for 6 month rolling window (Long Signals Rate: 65.41% & Short Signals Rate: 56.34%)
 - **Skills Gained: Streamlit, Systematic Strategy, Algorithmic Trading, Bloomberg Terminal, Rolling Regression**
- **Scroll Finance - Data Scientist: Contract (Location: London, UK)** (Aug '23 - Oct '23)
Leading Series A startup in the second charge mortgage space with a current funding of £4.18 million
 - **Analysed the London Housing dataset comprising of 3.78M** sold properties from 1995-2022
 - Introduced new features in the dataset to account for comparative property valuation based on similar neighbourhoods
 - Built a model over 1.085M properties with an **average error rate of 10.26% (vs 7% UK Industry Standard)**
 - **Skills Gained: Feature Engineering, Data Cleaning, Big Data, Time Management, Supervised Learning**
- **Deutsche Bank – Graduate Quantitative Researcher: LSE Capstone Project (Location: London, UK)** (Dec '22 - Sep '23)
Leading German financial institution with operations spanning across 70 countries
 - **Elected by a panel of 5 professors to lead a group of students** to construct stochastic models for the company
 - Identified **factors responsible for the movement of FX rates across the G10 markets with EUR & USD as base currencies**
 - Applied Local Interpretable Model-Agnostic Explanations (LIME) algorithm to obtain a linear transformation of complex stochastic models to evaluate trading strategy and provide easier explanations to stakeholders
 - Incorporated Permutation Feature Importance (PFI) to **extract the crucial subset of financial datasets**. Helps to ascertain the important features which characterise the data related to any asset class
 - **Skills Gained: Quantitative Research/Analysis, Business Communication, Machine Learning, Python, GitHub**
- **Delhivery - Operations Research Intern (Location: Gurugram, India)** (Jun '22 - Sep '22)
India's leading Logistics and Supply Chain company providing services across 2300 cities and towns
 - Leveraged Python for data cleaning to **construct optimization models** for predicting cost-efficient routes pan-India
 - Analysed the vehicle routing dataset of **2500+ routes** for the company with respect to operational costs and delivery time
 - Achieved **reduction in operational costs by 8%** and **delivery time by 5%** for the delivery services of the company
 - **Skills Gained: Data Analysis, Presentation Skills, Mathematical Modelling and Optimisation, Technical Reporting**
- **St. Stephen's College - Nagpaul Fellowship (Location: New Delhi, India)** (Aug '19 - Mar '20; Jul '20 - Apr '21)
Auspicious fellowship in the domain of applied and pure mathematics offered by the Department of Mathematics, St. Stephen's College
 - **Selected by a panel of 8 professors to lead a group of students** from a competitive **pool of 50+ students**
 - **Modeled the rate of change of deposits based on percentage of quotas** of four major banks in the Greek Market
 - **Developed various epidemic models and graphs based on COVID-19 Modeling** research paper
 - **Skills Gained: Research, Mathematical Modeling, R Programming Language, Data Analysis, Data Visualisation**

LSE DATA SCIENCE PROJECTS

- **S&P 500 Classification Using PySpark (Domain: Distributed Computing for Big Data)**
 - Aim: To understand the efficiency of machine learning algorithms in terms of time (time complexity) over cloud computing
 - Outcome: **Time complexity of the algorithms to produce result decreases with improvement in computational resources**
 - **Skills Gained: PySpark, Google Cloud Platform, Data Engineering, Matplotlib, Machine Learning**
- **Stock Price Prediction Using Generative Adversarial Networks (Domain: Finance and Investment)**
 - Aim: To analyse the effect of financial news over accurately determining the prices of the stocks
 - Outcome: **Financial news incorporated with GAN models improves the accuracy in predicting the stock prices.**
 - **Skills Gained: Deep Learning, TensorFlow, Time-Series, Seaborn, Sentiment Analysis**

PERSONAL DATA SCIENCE PROJECT

- **FIFA Project (Domain: Sports Analytics)**
 - Aim: To engineer a model with data visualisation for clustering the players based on similar attacking abilities
 - Outcome: **Identified Erling Haaland as the best player** for transfer on the basis of age, growth potential and overall rating
 - **Skills Gained: K-Means Clustering, Plotly, Regular Expressions, Unsupervised Learning, Data Engineering**

TECHNOLOGY AND INTERESTS

- Programming Languages: Python (Jupyter Notebook), R, C++, JavaScript
- Libraries: NumPy, Pandas, Matplotlib, Seaborn, Plotly, Scikit-learn, TensorFlow, Keras, BeautifulSoup4, dplyr, ggplot2
- Cloud Computing and Data Engineering: Google Cloud Platform (GCP), Apache PySpark, Hadoop
- Database Systems & Version Control Repository Management: SQL, GitHub
- Web Development, Application Software: HTML, CSS, Microsoft Office, Microsoft PowerPoint, Microsoft Excel
- Football, Music, Skipping, LeetCode Coding, Kaggle Competitions