Savarn Dontamsetti

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EDUCATION

Cornell University **Ithaca, NY**

B.S. Computer Science, B.S. Operations Research & Information Engineering *May 2019*

GPA: 3.6, Notable Coursework: Embedded Systems, Artificial Intelligence, Computer Networks, Database Systems, Functional Programming

EXPERIENCE

RBC Capital Markets **New York, NY**

Algorithmic Trading Analyst *Aug 2019 - Present*

- Analyzed real-time and historical time-series data to identify inefficiencies in client trading algorithm using KDB
- Integrated Java-based risk optimization engine with KDB data dashboard for client trading analysis
- Developed API to fetch and aggregate trading metrics using KDB and global transactional data
- Designed trading strategies for client execution including idea generation and monitoring effects of new strategies using R

Sales & Trading Summer Analyst *June 2018 - Aug 2018*

- Implemented series of data visualization scripts with Python Pandas and Numpy to study behaviour of existing automated bond pricer
- Detected municipal bond algorithmic trading anomalies leading to mispricing of bonds in past 3 months
- Developed KDB API to automate release management of codebase

Wayfair, LLC **Boston, MA**

Operations Summer Analyst *June 2017 – Aug 2017*

- Designed demand forecast framework to predict warehouse business needs utilizing SQL time-series data, R, and Python
- Worked directly with engineering and logistics managers to identify space, transportation, and labor needs for current and future years
- Developed spreadsheet models to analyze time-series data including sensitivity analysis on revenues and logistics costs

PROJECTS

Designer AI

- Implemented classification engine using TensorFlow to identify common attributes in clothing images

RaspBeats

- Implemented Raspberry Pi based loop recorder using Python Multiprocessing and MIDI libraries
- Designed Linux pipe-based polling system to record and playback signals for inter-process communication

OLoml

- Implemented prioritized matching algorithm in OCaml for Tinder style application to help students find project groups
- Designed MySQL database back end including RESTful API to interact with database using HTTP requests

Momentum

- Developed web application to give students more transparency on student assembly referendum issues using Flask, Bootstrap, and SQL
- Placed first place in Accenture's Random Hacks of Kindness Hackathon

Cryptocurrency Backtest Engine

- Created a cryptocurrency algorithmic trading backtest engine using Python Pandas and Poloniex API

Neural Network Stock Predictor

- Developed feed-forward neural network utilizing only basic math libraries to predict security prices

SKILLS

- Programming: Python, Java, OCaml
- Data: Q/KDB, R, MySQL
- Hardware: Raspberry Pi, Arduino, EAGLE