Srijan Mallick

+91-9674270032 srijanmallick98@gmail.com Srijan Mallick Srijan0098

Work Experience

FeedSense AI Pvt. Ltd. (*formerly* Vista Intelligence Pvt. Ltd.) **Jul, 2022 – present**
Quantitative Research Executive *Kolkata*

Designing an Intraday Trading strategy for NIFTY 50 Futures

- Implemented deep learning (**RNN, LSTM**) and machine learning models to predict price movements in NIFTY 50 near Futures contract, achieving real-time **directional accuracy of 83%**.
- Devised a trading strategy on minute and second level data to identify precise entry and exit points, achieving an average **success ratio of 63%** and **return after cost of 107%** on a yearly rolling basis.
- Developed a volatility-based risk management framework, effectively limiting **maximum drawdown to 8.4%**.
- Conducted **option chain analysis**, using open interest to identify accurate reversal price points from support and resistance levels.

Designing an Investment model for ADANIPORTS and ASIANPAINT stocks

- Designed a classification model leveraging OHLCV data and macroeconomic factors to find precise entry points, integrated with a robust risk management framework, **beating the benchmark returns 87% of the time**.
- Performed comprehensive **fundamental analysis** to estimate the fair value of stocks using absolute and relative valuation methodologies.
- Strategically implemented **hedging through options** against long equity positions, optimizing **strike price selection dynamically** to mitigate downside risk and reduce the impact of adverse overnight price movements.

Dr. Reddy's Laboratories **Jan, 2022 – Jul, 2022**
Data Science Intern *Hyderabad*

- **Demand Forecasting** for pharmaceutical supply chain using traditional time series techniques (**ARIMA, SARIMA, VAR**) and different machine learning approaches.
- Establishing **causal relationships** between different stages of the supply chain using statistical methods (**Granger causality, cointegration test**), enabling strategic decision-making to improve operational efficiency and market share of the company.

Personal Projects

Survival Analysis of patients with recurrent bladder cancer **Nov, 2021 – Jan, 2022**

- Conducted survival analysis on bladder cancer patients using **Kaplan-Meier** and **Cox Proportional Hazard models**.
- Implemented **Shared Frailty models** to handle recurrent events, hence identifying treatment effectiveness.

Pneumonia Prediction from Chest X-ray Images **Apr, 2021 – Jun, 2021**

- Trained a **CNN model** for classification of chest X-ray images, thereafter implemented **Transfer learning using ResNet50 backbone**.
- Improved **neural network interpretability** by implementing **visual saliency maps** using a pre-trained VGG-16 model, visualizing image regions that significantly influence model decisions.

Certifications

- **SEBI** certified **NISM-Series-XV : Research Analyst**.

Technical Skills & Interests

Languages: Python, R, SQL
Libraries: NumPy, Pandas, Scikit-Learn, TensorFlow, Keras, PyTorch, SQLAlchemy, Matplotlib
Area of Interest: Statistics, Machine Learning, Deep Learning, Computer Vision, Equity Markets, Derivatives

Relevant Courses

Linear Algebra	Machine Learning	Deep Learning
Computer Vision	Time Series Analysis	Survival Analysis
Optimization Algorithms	Probabilty and Distribution Theory	Statistical Inference

Education

Year	Degree	Institution	Performance
2020-2022	M.Sc. Big Data Analytics	Ramakrishna Mission Vivekananda Educational and Research Institute (RKMVERI)	CGPA: 8.72
2017-2020	B.Sc. Mathematics (Honours)	St. Xavier's College (Autonomous), Kolkata	CGPA: 7.32
2015-2017	Higher Secondary, WBCHSE	South Point High School, Kolkata	90 %