

SHREEJIT VERMA

Learning never exhausts the mind
So, make yourself strong and resourceful
that you can be an asset to the society.



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WORK EXPERIENCE

Quantitative Developer

Versor Investments (QR Systems LLP)

02/2022 — 10/2022

MUMBAI, MAHARASHTRA (INDIA)

Developer in Merger Arbitrage and Stock Selection Portfolio

Worked on the entire process of Order Management System (OMS) as well as Execution Management System (EMS) for both the trading strategies. Combined AUM for the portfolios is \$ 8.5 Billion Dollars (USD)

Senior Software Engineer

Bank of America (BACI)

01/2020 — 07/2021

CHENNAI, TAMIL NADU (INDIA)

Developer in Post Trade Processing

Worked in Trade Matching, Post Processing, Execution and Storage of Trades.

Programmed several services in Total Return Swap Bonds, Futures Options and Futures Cash (line of businesses) under Post Trade Processing Team; Migrated complete code base to Python 3.8

Senior Tech Associate

Bank of America (BACI)

06/2018 — 12/2019

CHENNAI, TAMIL NADU (INDIA)

Data Architect and Strategist in AI and Machine Learning

Designed Machine Learning & AI Architecture Framework also added several use cases in ML & AI field. Maintained Big Data Sandbox used by 1200+ associates containing tools like Hadoop, Hive, Spark, and Kafka

EDUCATION

Masters in Financial Engineering

WORLDQUANT UNIVERSITY

12/2021 — Present

NEW ORLEANS, (USA)

Master of Science in Computational Finance

CARNEGIE MELLON UNIVERSITY, TEPPER SCHOOL OF BUSINESS

06/2021 — 11/2021 (Withdrawn)

NEW YORK, (USA)

BTech (Computer Science and Engineering) 8.78(CGPA)

VELLORE INSTITUTE OF TECHNOLOGY

06/2014 — 06/2018

VELLORE, TAMIL NADU (INDIA)

Senior Secondary School

88.4%

DEVASTHALY VIDYAPEETH

04/2011 — 04/2013

BALIA, U.P (INDIA)

Higher Secondary School

9.8(CGPA)

CHAPRA CENTRAL SCHOOL

02/2005 — 04/2011

CHAPRA, BIHAR (INDIA)

WORK ACHIEVEMENTS

GLOBAL RECOGNITION GOLD AWARD

Led ML & AI awareness program. Conducted brainstorming sessions among app teams, and identified use cases having probable AI/ML solutions.

Organized 4 big events during this program that 2500+ employees attended

CROWDATHON 2 (WINNER)

Built a machine learning model (Data Validity Rules Predictor) which predicts data validation rules; Reduced 40 Human hrs./week and helped in improving data quality standards.

GLOBAL RECOGNITION SILVER AWARD

Designed Machine Learning & AI Architecture Framework also added several use cases in ML & AI field.

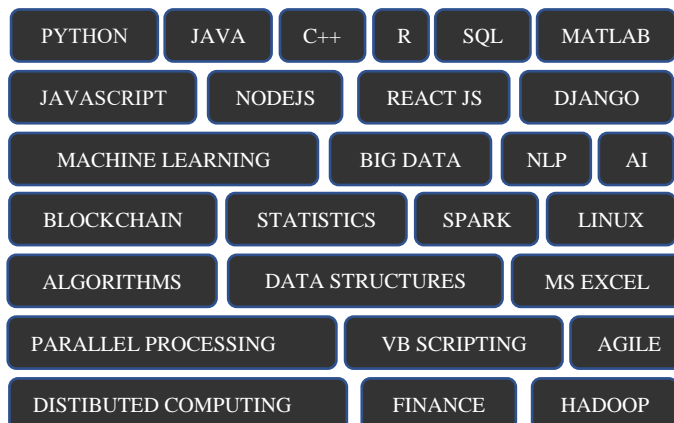
GLOBAL RECOGNITION GOLD AWARD

For significant contribution to AI/ML Organized 4 big events conducted from Feb to June 2019 and attended by 2500+ people.

GLOBAL RECOGNITION SILVER AWARD

For contribution in Total Return Swap Bonds, Futures Options, and Futures Cash (Line of Businesses) under Post Trade Processing Team.

SKILLS



PROJECTS

ESG MERGER STRATEGY

Developed ESG Strategy which further got converted to a portfolio and got embedded in other existing portfolios. It caters to the arbitrage opportunity being made by effect of ESG scores on target and acquirer pre- and post-merger statistics.

POST TRADE PROCESSING

Developed products using python to enhance storing, processing, enrichment, validation, matching, and execution of trades handled by QUARTZ platform; storing trades in object-oriented database (SANDRA) in C++

AI/ML ARCHITECTURE FRAMEWORK

Designed ML & AI Platform Architecture for building projects in ML & AI from scratch with Data Visualization, Data Cleaning, Data Modelling and Model Evaluation tools available in the environment. Being used by 1200+ associates to engineer ML & AI models

DATA VALIDATION RULES PREDICTOR

Data Quality is the major requirement which Banks has to maintain. I built a machine learning model which predicts Data Validation Rules saving 40 Human hrs./week.

BLOCKCHAIN IN RETAIL

Developed BLOCKCHAIN system for securing and simplifying retail transactions. It had currency conversion, hashing and matching algorithms.

Using Smart contracts, Node.js, Express js, Homebrew, Truffle, MetaMask, Ganache web3j, GETH, Solc and Puppeth

FULL STACK DEVELOPMENT

Implemented prototypes of Amazon, Twitter, YouTube, Spotify, Zoom, and LinkedIn with all the core functionalities to get experience in full stack and also understand system design concepts. Using JavaScript, Nodejs, React, Django, Firebase, MySQL, PHP, HTML, CSS

PREDICTING STOCK PRICE FLUCTUATION

Implemented web-crawling algorithm to extract data from social media platforms, and applied NLP to do sentiment analysis. Created a Recurrent Neural Network and applied topic distribution to predict market sentiment

QS RANK PREDICTOR

Built Neural Networks and use Data Science to Predict QS World Ranking of Universities. Also, the model gave suggestion on which areas needs improvement. The model also gave suggestions on areas to improve; VIT CS department achieved a world ranking within 301 - 400 in 2020

ROOM AVAILABILITY PREDICTOR (RAP)

Integrated Optical Character Recognition with Artificial Neural Networks for creating Room Availability Predictor for VIT students. The project simplified Hostel Room Counselling, and was used by 5000+ students

INTERESTS



COURSES AND CERTIFICATES

- **Chartered Finance Analyst Level 1 (CFA, USA)**
- **Bloomberg Market Certification**
- **Investment Foundations Program (CFA, USA)**
- **Financial Engineering and Risk Management Part I (Columbia University)**
- **Financial Engineering and Risk Management Part II (Columbia University)**
- **Machine Learning for Trading Specialization (Google Cloud Platform, New York Institute of Finance)**
 - **Introduction to Trading, Machine Learning & GCP**
 - **Using Machine Learning in Trading and Finance**
 - **Reinforcement Learning for Trading Strategies**
- **Investment Management Specialization (University of Geneva, UBS)**
 - **Understanding Financial Markets**
 - **Meeting Investors' Goals**
 - **Portfolio and Risk Management**
 - **Securing Investment Returns in the Long Run**
 - **Planning your Client's Wealth over a 5-year Horizon**
- **Trading Strategies in Emerging Markets Specialization (Indian School of Business, ISB)**
 - **Trading Basics**
 - **Trading Algorithms**
 - **Advanced Trading Algorithms**
 - **Creating a Portfolio**
 - **Design your own trading strategy – Culminating Project**
- **Finance & Quantitative Modeling for Analysts Specialization (University of Pennsylvania, Wharton)**
 - **Fundamentals of Quantitative Modeling**
 - **Introduction to Spreadsheets and Models**
 - **Financial Acumen for Non-Financial Managers**
 - **Introduction to Corporate Finance**
- **The Complete Financial Analyst Training & Investing Course (Udemy)**
- **Corporate Finance and Valuation (NYU STERN, Aswath Damodaran)**
- **Algorithms, Part I (Princeton University)**
- **Algorithms, Part II (Princeton University)**
- **Coding for Everyone: C and C++ Specialization (University of California, Santa Cruz)**
 - **C for Everyone: Programming Fundamentals**
 - **C for Everyone: Structured Programming**
 - **C++ For C Programmers, Part A**
 - **C++ For C Programmers, Part B**
- **Machine Learning (Stanford University)**
- **Advanced R Programming (Johns Hopkins University)**
- **Deep Learning Specialization (Deeplearning.ai)**
 - **Neural Networks and Deep Learning**
 - **Improving Deep Neural Networks: Hyperparameter tuning, Regularization and Optimization**
 - **Structuring Machine Learning Projects**
 - **Convolutional Neural Networks**
 - **Sequence Models**
- **Applied Data Science with Python Specialization (University of Michigan)**
 - **Introduction to Data Science in Python**
 - **Applied Plotting, Charting & Data Representation in Python**
 - **Applied Machine Learning in Python**
 - **Applied Text Mining in Python**
 - **Applied Social Network Analysis in Python**
- **Big Data Specialization (University of California San Diego)**
 - **Introduction to Big Data**
 - **Big Data Modeling and Management Systems**
 - **Big Data Integration and Processing**
 - **Machine Learning with Big Data**
 - **Graph Analytics for Big Data**
 - **Big Data - Capstone Project**
- **Data Science: Statistics and Machine Learning Specialization (Johns Hopkins University)**
 - **Statistical Inference**
 - **Regression Models**
 - **Practical Machine Learning**
 - **Developing Data Products**
 - **Data Science Capstone**
- **Data Science: Foundations using R Specialization (Johns Hopkins University)**
 - **The Data Scientist's Toolbox**
 - **R Programming**
 - **Getting and Cleaning Data**
 - **Exploratory Data Analysis**
 - **Reproducible Research**
- **Data Structures and Algorithms Specialization (University of California San Diego)**
 - **Algorithmic Toolbox**
 - **Data Structures**
 - **Algorithms on Graphs**
 - **Algorithms on Strings**
 - **Advanced Algorithms and Complexity**
 - **Genome Assembly Programming Challenge**