## ANURAG SHARMA, Dual Degree Student

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#### Education

## Indian Institute of Technology, Kanpur

(2012 - present)

Bachelor of Science - Masters of Science (BS - MS)

Major: Mathematics and Scientific Computing

Minor: Computer Science (Artificial Intelligence), English Literature

Cumulative Performance Index:  $10/10^*$ ,  $8.4/10^{\dagger}$ 

 $(*-PG,\dagger-UG)$ 

## All India Senior School Certificate Examination

(2011)

Nalanda Acdemy, Kota; Aggregate: 84.5%

## **Indian Certificate of Secondary Education Examination**

(2009)

Veda Vyasa DAV Public School, New Delhi; Aggregate: 94.5%

#### Research Interests

- Machine Learning, Computational Biology, Scalable Architecture
- Statistical Learning Theory, Bioinformatics

#### Internships

#### Anomaly Detection in Risk Measure Values

(Summer'16)

Finance Division, Goldman Sachs, Bengaluru, India

- Implemented statistical anomaly detection methods on risk measure time series to handle problems around missing data, seasonality and trend drifts
- Built a web platform to visualize time series data of model risk values
- Devised algorithm to do automated root cause analysis of anomalous points
- Received full time offer by the firm based on internship review

# Sketchmap algorithm for Dimensionality reduction

(Summer'15)

Prof. Michele Ceriotti, COSMO Laboratory, EPFL, Switzerland

- Implemented Sketchmap algorithm to study high-dimensional molecular simulations
- Implemented random sampling, farthest point sampling and staged sampling for selecting landmark points used for projection in lower dimensionality space
- Contributed to Plumed, an open source library for free energy calculations

#### Support Vector - Quantile Regression Hybrid

(Summer'14)

Prof. V. Ravi, Reserve Bank of India, Hyderabad

- Developed prediction models for Fraud Analytics and Churn Prediction
- Best paper award for Support Vector QRRF for Regression Problems at Multi-Disciplinary International Workshop on Artificial Intelligence, 2014

# Research Projects (AI/ML)

## Estimating Error Rates from Unlabeled Data

Prof. Piyush Rai, Indian Institute of Technology, Kanpur

- Reviewed state of the art methods for estimating error rates of classifiers (Naive Bayes, LDA, k-NN and SVM) in absence of labelled data
- Analysed and implemented Agreement Rates Approach, Maximum likelihood method and Graphical Probabilistic Models for error rate estimation

#### Gesture Recognition using Laptop webcam [video]

- Navigation and OS operations using specific gestures detected by a webcam
- Implemented Gesture Recognition using machine learning (using SVM for classification of gesture images).

## Emotion Detection in Music [presentation]

Prof. Tanaya Guha, Indian Institute of Technology, Kanpur

- Prediction of emotion expression of a music clip: emotion quantified using Arousal-Valence Model
- Studied the behaviour and stability of different ML models subject to our dataset: SVM, Random Forest and Elastic Net Regression
- Explored relationship between AV values and used the predicted arousal values as a feature in prediction of valence: resulting in improved performance on test dataset

## Internet Analytics

Prof. Matthias Grossglauser, LCA, EPFL, Switzerland

- Social and Information Networks: Studied and simulated link prediction and graph sampling on Wikipedia articles and IMDB movie dataset
- Dimensionality Reduction and Recommender Systems: Implemented PCA, similarity based recommender system and ALS-WR algorithm on Apache for Netflix dataset
- Search and Retrieval text documents: Used Latent Semantic Indexing, SVD and Naive Bayes classifier for detecting fake hotel reviews

## Social Network Analytics

Prof. Matthias Grossglauser, LCA, EPFL, Switzerland

• Clustering and Community Detection: Implemented k-means and Gaussian mixture models for identifying clusters of geo-tagged tweets and Louvian algorithm for community detection on Wikipedia pages on Hadoop clusters

#### **Automated Number Plate Detection**

Prof. Harish Karnick, Indian Institute of Technology, Kanpur

- Implemented sliding window approach based on Histogram of Oriented Gradients (HOG) features for license plate detection
- Compared SVM, Random Forest, Adaboost and logistic regression based classifiers to detect the location of number plate on surveillance camera feed

# Research Projects (Mathematics)

### Determined Circles in Euclidean Plane

Dr Frank de Zeeuw, Discrete Combinatorial Geometry Lab, EPFL, Switzerland

- Studied Kelly's result on ordinary lines and determined circles.
- Developed a new method to calculate number of determined circles in a plane which can be extended to improve the current bounds.

# Probabilistic Methods in Combinatorics with concentration on Graphs

Prof. Rajat Mittal, CSE, IIT Kanpur

Studied applications of probabilistic methods in Set theory and Graph theory
Presented a simplified version of Moser's constructive proof of Lovasz Local Lemma

#### **Introductory Graph colorings**

Prof. Basudeb Datta, Indian Institute of Sciences, Bangalore

• Reviewed parts of Douglas B. West's Introductory Graph theory covering Matching, Cuts and Connectivity and Coloring of Graphs

## Causal Relationships Between Econometric Parameters [report]

Prof. Amit Mitra, Indian Institute of Technology, Kanpur

- Used Time Series Econometric modelling to analyze the data of the policy macroeconomic variables using Augmented Dicky-Fuller and Granger Causality test
- Established that both FDI inflows and Exports have a direct causal linkage with the GDP of India but there is no reciprocal causality between them

## Scholastic Achievements

- Ranked in top 5 in the graduating class of Dept. of Mathematics, IIT Kanpur
- Selected in 2 students among 800 under IITK EPFL Student Mobility Program
- Awarded KVPY Fellowship by the Dept. of Science and Technology, Govt. of India
- Ranked in **Top 0.5**% (1203 amongst 0.5 million students) in IIT-JEE 2012.
- Recipient of **Inspire** Scholarship awarded by Department of Science and Technology
- $\bullet$  Ranked  $22^{nd}$  among 800 teams at ACM Inter Collegiate Programming Competition
- Awarded Junior Science Talent Search Scholarship (JSTSE) by Delhi State Govt
- ullet First Runner-up in Internet of Things competition for building a smart-mirror, at the  $4^{th}$  Inter-IIT Technical meet

# Relevant Coursework

#### Machine Leaning:

- Statistical Learning Theory
- Machine Learning Tools and Techniques
- Probabilistic Machine Learning
- Optimization Techniques

- Natural Language Processing
- Random Walks
- Internet Analytics
- Time Series Analysis
- Neurobiology

#### Mathematics:

- Linear & Abstract Algebra
- Probability and Statistics
- Topics in Topology
- Applied Stochastic Process
- Real & Complex Analysis
- Graph Theory
- Partial Differential Equations
- Several Variable Calculus

Technical Skills Programming: C, C++, Python, R, Octave, Scala Web Development: HTML, CSS, JavaScript Other Tools: Bash, Matlab, Git, LATEX, Hadoop

Operating Systems: Windows, Linux(Ubuntu), Mac OS

References

Available on request.