Anav Sharma

anavsh0829@gmail.com | 609-598-3298 | linkedin.com/in/anavsh | anavsh1.github.io

EDUCATION

Purdue University   **West Lafayette, IN**
Bachelor of Science, Computer Science (Minor: Mathematics, Statistics)   *Aug. 2020 – May 2024*
- Relevant Coursework: Analysis of Algorithms, Data Structures & Algorithms, Probability, Machine Learning, Systems, Real Analysis, Computer Architecture, Linear Algebra, Discrete Mathematics, C Programming

EXPERIENCE

Societe Generale   **New York, NY**
Software Engineer   *Jul. 2024 – Present*
- Developing and maintaining a global high-performance fixed income trading platform in C# and Python which supports automated market making and manual trades, handling up to 20,000 trades daily.
- Engineering new features and enhancements to the trading application by collaborating closely with traders, quants, and sales to improve efficiency and profitability.
- Implementing a robust performance monitoring framework and data analysis tools with SQL and Python to inform trading decisions and optimize platform functionality.

Software Engineer Intern   *Jun. 2023 – Aug. 2023*
- Developed a Python-based interactive matrix viewer leveraging NumPy, Pandas, SQL, and internal/external APIs for the fixed income trading desk platform, enhancing the daily trade analysis experience.
- Implemented data-driven monitoring and analytics for 60,000+ live data points to improve trading applications.
- Performed statistical analysis on trade data to create visualization dashboards and automated warnings in Python.

Integral Ad Science   **New York, NY**
Software Engineer Intern   *Jun. 2022 – Aug. 2022*
- Developed a backend REST API engine for generating actionable recommendations based on chart data using Java Spring Boot and Spring Cloud, Gradle, and Maven.
- Optimized backend workflow to allow for easier product integration for 200+ clients.
- Implemented integration tests using SQL and Spock testing for Groovy and Java to ensure robustness of code.

IMC Trading   **Chicago, IL**
Launchpad Program Participant   *May 2022 – May 2022*
- Analyzed and implemented quantitative market-making trading strategies over a 2-day program using in-house trading simulations, mathematical skills, and Python. Selected as 1 of 28 students to participate in the program.

WhizAI   **Somerset, NJ**
Machine Learning Intern   *May 2021 – Aug. 2021*
- Developed data visualization models with decision trees using XGBoost and sci-kit learn in Python.
- Worked with AWS SageMaker to develop, train, and manage models.
- Trained visualization models using Deep Java Library (DJL) to compare with SageMaker workflow.

Merck & Co., Inc.   **West Lafayette, IN**
Full-Stack Developer Researcher   *Aug. 2020 – May 2021*
- Developed a mobile application with React Native to communicate biometric data collected by fitness watches.
- Used Node.js and Express to develop a REST API for back-end development under the Agile development cycle.

TECHNICAL SKILLS

Languages: Python, Java, C++, C#, C, SQL
Technologies/Frameworks: Pandas, NumPy, scikit-learn, XGBoost, Pandas, Maven, Spock, Docker, ReactJS, Node.js, Amazon SageMaker, Git

TECHNICAL PROJECTS

Blackjack– Python
- Created a comprehensive blackjack application that includes reinforcement agents and Monte Carlo simulations for optimal strategy calculations.

HTML Parser – C Programming Language
- Created an application that processes 50+ supported tags and attributes in an HTML file and outputs the plain text.