

# Anay Somani

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## EDUCATION

### University of Arizona

Tucson, AZ

*Bachelor of Science in Computer Science*

*Bachelor of Science in Statistics and Data Science*

*Expected May 2027*

**GPA:** 3.50

**Relevant Coursework:** *Data Structures & Algorithms, Machine Learning, AI, Probability & Statistical Inference.*

## EXPERIENCE

### Deloitte

May 2025 – Aug 2025

*Software Engineer Intern*

*Hyderabad, India*

- Developed and deployed three enterprise-grade AI applications integrating Azure OpenAI and LangChain to deliver intelligent data analysis, automated KPI generation, and policy optimization.
- Automated Security Policy Optimizer - Implemented machine learning algorithms for pattern discovery, building a real-time analytics dashboard that cut manual discovery and validation effort.
- KPI/KRI Analytics System - Built an AI analytics platform using Pandas and Azure OpenAI to automate metric generation from raw large and complex datasets.
- AI-Powered Code Analysis Platform - Developed an intelligent system for automated security analysis and compliance validation (PCI DSS, SOC), leveraging vector databases like FAISS for code similarity search.

### Tech Launch Arizona

Jan 2024 – May 2025

*Data Team Lead*

*Tucson, AZ*

- Designed 15+ dashboards and data pipelines to analyze engagement and performance metrics that improved program effectiveness by 20% across 1,000+ students.
- Led end-to-end data analysis and experimentation to support the launch of a new entrepreneurial living learning community, translating program goals into measurable KPIs and insights.
- Implemented agile and data-driven workflows to prioritize, track, and deliver analytics projects, improving efficiency and ensuring timely delivery of data products.

## PROJECTS

### Prediction Market Backtester | *Python, Pandas, Parquet, Numpy, Sci-py*

- Built an open-source backtesting framework for prediction markets with a Strategy base class, chronological trade replay, and performance metrics (Sharpe ratio, max drawdown, P&L by category) over 36GB of Parquet data.
- Implemented Kelly criterion position sizing and fee modeling for Kalshi/Polymarket, including longshot-fade and maker-replication strategies.

### OptiInvest | *React, FastAPI, PyPortfolioOpt, Pandas, Scikit-Learn*

- Built a full-stack investment platform enabling AI-driven portfolio optimization based on Modern Portfolio Theory, offering strategies for multiple risk profiles.
- Implemented a multi-source sentiment analysis engine using VADER and data from over 5,000+ news articles and social media posts to generate actionable trade recommendations.

### Fintool | *React, Node.js, LangChain, OpenAI API*

- Developed an tool to extract intelligence from financial documents, using Retrieval-Augmented Generation (RAG) to analyze 10-K, 10-Q, and earnings call transcripts.
- Enabled interactive Q&A on complex financial reports exceeding 100+ pages, transforming unstructured filings into structured, analyzable insights.

## TECHNICAL SKILLS

**Languages:** Python, SQL, C/C++, R, TypeScript, JavaScript, Java

**Data Science & ML:** Pandas, NumPy, Scikit-Learn, PyTorch, LangChain, Matplotlib, Plotly

**Frameworks & Tools:** React, FastAPI, Flask, Node.js, Git, Docker, Azure OpenAI