ANIKET SHARMA

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OBJECTIVE

Data Scientist with 2.5 years of experience building end-to-end ML pipelines and explainable AI systems using XGBoost, PySpark, and SHAP. Experienced in large-scale data processing, model optimization, and generative modeling. Passionate about applying machine learning to solve complex business problems across industries.

EDUCATION

Master of Science in Quantitative Economics, Indian Statistical Institute, Kolkata 2021 - 2023
Relevant Coursework: Econometrics, Statistics and Time Series Modelling.

Bachelor of Economics, University of Calcutta 2018 - 2021

EXPERIENCE

Wells Fargo June 2023 - Present
Quantitative Analytics Specialist [Fraud Modelling] *Bengaluru, Karnataka*

- Built first-party credit card fraud detection system using XGBoost + Bayesian Optimization, preventing $1.2M in annual fraud losses across a $2B retail portfolio.
- Conducted VAE-based generative modeling research, synthesizing fraudulent patterns and improving early detection recall by 18%.
- Designed LightGBM challenger model for personal loan scorecards, achieving +20% AUC and +24% KS lift over baseline.
- Automated model monitoring with PySpark + Tableau, cutting computation time by 40% and improving interpretability for business stakeholders.

Expedia Group June 2022 - August 2022
Machine Learning Science Intern [Intents Modelling] *Gurugram, Haryana*

- Developed a Python script for automated performance analysis of intent prediction models.
- Conducted segmentation evaluations and identified target leakage in the model pipeline.
- Extended evaluation frameworks to granular, event-level performance analysis.

PROJECTS

RAG-LLM Developed a Retrieval-Augmented Generation (RAG) pipeline integrating LLMs with vector databases for efficient context-aware question answering. Implemented document chunking, semantic search, and evaluation of multiple embedding models, enabling scalable and explainable AI-driven retrieval systems.

Credit Card Transaction Fraud Detection Developed an XGBoost-based third-party fraud detection model achieving AUC-ROC of 0.91 and recall of 0.53 on highly imbalanced data. Created end-to-end pipeline with feature engineering (velocity, days since features), hyperparameter tuning using optuna, and model interpretability (SHAP).

SKILLS

Programming	Python, PySpark, SQL, SAS
ML & Explainability	XGBoost, LightGBM, Logistic Regression, SHAP, Optuna
Deep Learning	PyTorch, GANs, VAE
Data Processing	Pandas, NumPy, Spark, Databricks
GenAI & RAG	LangChain, ChromaDB
Big Data	Hadoop Ecosystem