

ARUN RAMAMURTHY

Applied Statistician & Data Engineer

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UC Berkeley – August 2019 | GPA: 3.58

Statistics, B.A. | Computer Science, B.A.

Statistical Modeling • Time Series Analysis • Machine Learning

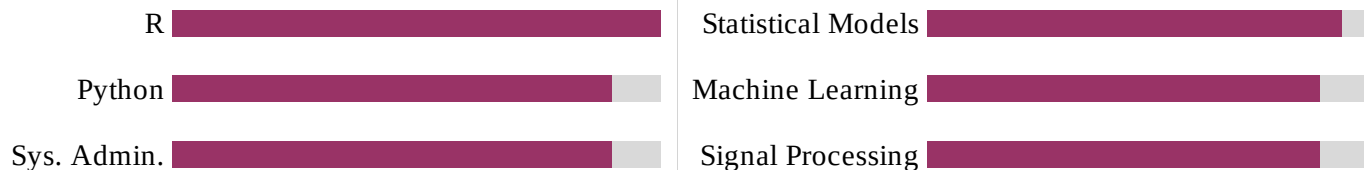
Cybersecurity • Data Pipelining • Parametric & Nonparametric Models

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DATA SCIENCE SKILLS



WORK EXPERIENCE

Data Scientist, Sentieo

San Francisco, California / New York, New York

May 2018 – CURRENT

Deployed production-grade modeling and data mining systems in R, integrating with the existing Python-based codebase.

- I developed a financial backtesting framework and library to test a suite of heuristic-based signals, regression predictions, and time series forecasts. The backtester leverages alternative data streams and reported financial metrics, using statistical model fit evaluation, rolling forecast origin resampling, and trade simulation to boost idea generation, track model performance, and derive correlative drivers for key financial indicators across a universe of ~3k public and private companies.
- I designed and deployed the Performance Integrity Monitor, an internal QA platform that sits upon the full six-stage alternative data stream pipeline, to continuously test data streams for anomalies and poor empirical model performance, and perform automated stream selection and anomaly treatment. The PIM is a cron-enabled production-grade Shiny app.

Data Scientist, Environmental Progress

Berkeley, California

May 2017 – February 2018

Harvested, analyzed, and visualized data for research and publication across all current research projects to inform energy policy. Published both qualitative and heavily analytical research and models of energy policy and technology data.

- My statistical research findings on the role of energy policy and clean energy technologies in climate mitigation for 68 nations over 51 years were covered by Eduardo Porter in the [November 7, 2017 issue](#) of *The New York Times*.

System Administrator, HedgeSPA

Singapore, Singapore

May 2016 - August 2016

Designed, implemented, and configured open-source mail and financial file sharing servers with specialized security features.

ADDITIONAL EXPERIENCE

President, Statistics Undergraduate Student Association

Berkeley, California

August 2015 – May 2018

Led 116 undergraduates in six distinct committees, presiding over all club events, consulting projects, and client relations.

- Rebranded and marketed a reformed iteration of the student organization, growing membership from 67 to 116 students.
- Developed and taught a semester-long curriculum on introductory data science in R and Python. (n=35 undergraduates)

Data Science

- Currently writing an extended textbook on statistical research, data visualization, and rapid deployment of data mining and modeling systems via modern R programming – includes 50 practice problems per chapter and multiple projects.
- Best in Show in the 2018 Datafest; Honourable Mention in the California Water Data Challenge for our automated mailing system to deliver water safety information to California schools; and Runner-Up in Facebook's Data for Good competition
- Worked under Dr. Phillip Stark at UC Berkeley to develop an R package to compute estimation stability, a generalized metric proposed by Dr. Bin Yu to allow for cross-model comparisons in model performance.