

# Shubhankar Agrawal

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## Experience

**Machine Learning Engineer**, Overseas Chinese Banking Corporation (OCBC) – Singapore Jan 2023 – Present

- Developed recommendation systems for real-time user personalization, driving conversion rates of credit and treasury products, with a 3x uplift across marketing campaigns and \$2 million revenue increase.
- Incorporated Large Language Model (LLM) frameworks to generate investment advice for Bank of Singapore customers with a RAG-based text summarization project analysing 2000+ research documents across financial assets.
- Led a team to develop a standardized Python ML framework for the AI Lab, accelerating model deployment timelines by 50%, integrating big data and modelling libraries across the data science stack.
- Created Flask applications to serve models via APIs, model monitoring, back-testing and A/B testing modules.
- Enhanced customer satisfaction scores by 30% building an NLP customer feedback scorer to prioritize user concerns.

**Software Engineer**, JP Morgan Chase – Hong Kong Aug 2020 – Dec 2021

- Delivered new features and enhancements as a server-side developer on a suite of advisor CRM apps, working with asynchronous (Reactive) Java, SpringBoot, Kafka and the ELK stack in biweekly agile sprints.
- Streamlined support diagnosis and ticket resolution by introducing an NLP solution to auto-reconcile data discrepancies saving 10 hours of manual intervention weekly increasing operational efficiency.
- Organized ML hackathons and regular technical sharing sessions as the Ignite APAC ML Community Lead 2021.
- Built a Capture the Flag challenge as part of onboarding for 100+ graduates to firmwide cloud and data platforms.

**Data Science Summer Analyst**, JP Morgan Chase – Hong Kong Jun 2019 – Aug 2019

- Improved digital marketing with fund flow projections for asset management applying time series forecasting models.
- Boosted global application uptime by 20%, with a predictive autoscaling mechanism across AWS cloud deployments.

**Quantitative Developer Intern**, CryptAM.fund – Hong Kong Feb 2018 – Jun 2018

- Researched and introduced mathematical models for cryptocurrency price evaluation in trade analysis.
- Automated the daily pipeline for portfolio allocation with R and VBA, expediting daily runtime by 70%.

## Projects

**HypoRS**: Hypothesis Testing library with Polars for several statistical tests. [crates.io/crates/hypors/](https://crates.io/crates/hypors/)

**Smart Segment**: Optimization based customer segmentation to maximize revenue. [pypi.org/project/smart-segment/](https://pypi.org/project/smart-segment/)

**Options Pricing**: Rust module for Options Pricing and Greeks calculations. [github.com/astronights/options-rusty](https://github.com/astronights/options-rusty)

**A4 Paper Trading**: Multi-Agent System to trade a BTC portfolio on tick data. [github.com/astronights/A4-Trading](https://github.com/astronights/A4-Trading)

**Optimizing 1 Pixel Attacks**: Adversarial Images for computer vision neural networks. [arxiv.org/abs/2205.02116](https://arxiv.org/abs/2205.02116)

**Instagram Marketing LLM**: LLM auto-captioning to boost engagement. [github.com/astronights/insta-llm](https://github.com/astronights/insta-llm)

**Cryptle**: Daily Cryptic Crossword puzzle with Mongo, Express, React, Node, Typescript. [daily-cryptic-iiief.vercel.app](https://daily-cryptic-iiief.vercel.app)

## Education

**National University of Singapore** – Master of Computing (Artificial Intelligence) Jan 2022 - Jan 2023

GPA: 4.65 / 5.00 [Postgraduate AI Scholarship]

**University of Hong Kong** – Bachelor of Engineering (Computer Science) Sep 2016 - Jun 2020

GPA: 3.72 / 4.30 [First Class Honours, Dean's Honour List]

Minors: Finance, French

## Skills

**Data Science**: Time Series Forecasting, Natural Language Processing, Deep Learning (PyTorch), A/B Testing, Storytelling

**Big Data**: Spark, Hive, Hadoop, Kafka, SQL, MongoDB, Elasticsearch, NumPy, Pandas, Polars, PowerBI, Tableau

**Programming Languages**: Python, R, TypeScript, Java, Rust | **Tools**: Git, AWS, Docker, Jupyter, Linux

**Languages**: English, Hindi, French, Tamil | **Interests**: Quizzing, Puzzles, Linguistics, Art History