

Mohammad Iyad Zafar Durrani

Data Scientist & Machine Learning Specialist

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Current Location: Islamabad, Pakistan

SKILLS

Data Science and Machine Learning Skills: Time Series Modeling, NLP, Data Preprocessing, Feature Engineering, Model Tuning & Evaluation.

Data Science and Machine Learning Toolkit: Pandas, Numpy, Matplotlib, Keras, TensorFlow, Scikit-learn, PyTorch, NLTK, Kafka.

Programming & Development: Python, SQL, C++, JavaScript, R, Google Cloud Platform.

Quantitative Analysis & Trading: High & Medium Freq. Trading, Algorithmic Strategy Dev., Portfolio Optimization & Risk Management.

PROFESSIONAL EXPERIENCE

GREEN CANVAS, LLC

Saratoga, CA

Quantitative Analyst and Machine Learning Engineer (Full-time) (Remote)

May 2021 – Present

- Achieved over 25% CAGR since 2015 with a custom trading strategy, by optimizing a machine learning model for dynamic capital allocation and optimal trade identification across diverse assets.
- Facilitated more targeted investment approaches, as indicated by a 5-10% increase in multiple strategy's precisions, by implementing cluster analysis to categorize stocks based on performance metrics.
- Significantly reduced false positives in multiple trading strategies, as indicated by an increase of over 40% in precision for most strategies, by developing and optimizing low variance machine learning models.
- Enhanced model robustness, as measured by notable variance reduction, through strategic feature selection and model fine tuning on time-series financial data.
- Boosted trading model precision by 5-10% through sentiment analysis on Twitter and news data, by leveraging NLP to extract key features for enhanced predictive performance.

PUNJAB INFORMATION TECHNOLOGY BOARD (PITB)

Lahore, Pakistan

Data Science and Artificial Intelligence (Internship)

Dec 2020 – Feb 2021

- Developed a Yolov4-based custom model achieving 95% MAP for enhanced vehicle identification from video streams, enhancing traffic monitoring and accuracy in real-time violation detection.
- Designed a machine learning model for clickbait detection, achieving 95% accuracy in content classification.

EDUCATION AND CERTIFICATIONS

LAHORE UNIVERSITY OF MANAGEMENT SCIENCES (LUMS)

Lahore, Pakistan

BSc (Honors) with Major in Economics and Minor in Computer Science

Aug 2017 – Jun 2021

Relevant Courses: Advanced Probability & Statistics, Econometrics, Data Structures, Data Mining, Calculus-1&2, Linear Algebra-1&2.

Chartered Financial Analyst Institute (CFA Institute) - CFA Level 1 Passed

Charlottesville, VA

Jan 2023 – Jun 2023

EXTRACURRICULAR AND LEADERSHIP EXPERIENCES

LUMS HEALTH AND FITNESS SOCIETY - Vice-President

Lahore, Pakistan

Significantly increased group fitness class attendance by at least 200% within a year, through extensive awareness campaigns promoting student health.

Sep 2019 – Jun 2020

LUMS COMMUNITY SERVICE SOCIETY - Assistant Director

Lahore, Pakistan

Achieved a 50% fundraising increase, raising over PKR 300k in a year, by delegating tasks among team members to secure sponsors and funds, driving all community service initiatives and events.

Sep 2019 – Jun 2020