

Ayush Baid

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Experience

Goldman Sachs

Bengaluru, India

SENIOR ANALYST, RISK DIVISION

Jun. 2017 - Jul. 2019

- Designed an end-to-end pipeline to modularize the components of pricing financial instruments for an upcoming FRTB deliverable, providing horizontal scalability and better failure reporting over the existing task distribution engine
- Upgraded the model to package the risk calculations for the best resource usage of the compute farm, fixing five findings from the previous versions and projecting 10% savings in compute costs
- Deployed a new instrumentation framework which attributes compute and memory usage of pricing session to different financial products based on the sharing between them, helping the predictions for future runs

FOSSEE Scilab Toolbox

Mumbai, India

OPEN SOURCE CONTRIBUTOR

Dec. 2015 - Jan. 2017

- Developed functions in signal processing domain like pseudospectrum evaluation and digital filter design to emulate the API provided in MATLAB

Sony Corporation

Tokyo, Japan

SOFTWARE ENGINEERING INTERN, TEST TECHNOLOGY

May. 2015 - Jul. 2015

- Developed a new cloud-based testing platform for Android applications and ported the existing tools to the new platform
- Deployed an on-demand test device allocation service supporting different configurations like OS version, display resolution
- Injected stubs in the Android source code to work around restrictions in Android's native emulators

Education

Georgia Institute of Technology

Atlanta, USA

M.S. IN COMPUTER SCIENCE

Aug. 2019 - Aug. 2021 (expected)

- Specialization: Machine Learning

Indian Institute of Technology (IIT) Bombay

Mumbai, India

B.TECH. AND M.TECH. IN ELECTRICAL ENGINEERING, MINOR IN COMPUTER SCIENCE

Jul. 2012 - June. 2017

- Cumulative GPA: 3.67

Key Projects

A Bayesian Framework For Removal of Speckles, Smoke, and Noise in Laparoscopy Images

IIT Bombay

DISSERTATION | ADVISOR: [PROF. AWATE](#) AND [PROF. MERCHANT](#)

Apr. 2016 - Jun. 2017

- Modelled the uncorrupted image and smoke transmission map using Markov random fields
- Designed novel texture-preserving dictionary-based prior and color distribution prior on the training set and used them as potential functions for the graphical models
- Developed an expectation-maximization based algorithm using variational factorization to infer the uncorrupted image, beating the combination of state-of-the-art in individual corruption solving algorithms
- Awarded an oral presentation at IEEE ISBI 2017. Paper [here](#)

Fish recognition using point set registration

IIT Bombay

COURSE PROJECT | ADVISOR: [PROF. RAJWADE](#)

Apr. 2016 - Jun. 2017

- Designed an algorithm to smoothen the boundary and autonomously place points to efficiently capture curvature of dorsal images of fish
- Evaluated the classification performance using iterative closest point matching, robust point matching, and kernel correlation algorithms

Awards

2017 **Undergraduate Research Award**, for thesis work in laparoscopy image processing

IIT Bombay

2014 **1st Place**, Android app development contest for Aakash tablet, Indian govt's affordable tablet program

IIT Bombay

2012 **All India Rank 583**, IIT-Joint Entrance Exam

India