

AYUSH GUPTA

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EXPERIENCE

FICC Macro Strats Analyst at Goldman Sachs

August 2019 - Present

EDUCATION

Bachelor and Master of Technology in Computer Science and Engineering

May 2014 - July 2019

Indian Institute of Technology, Delhi, CGPA: 8.2/10

INTERNSHIPS

Works Applications Co. Ltd., Tokyo: *Enterprise User Search for Scheduler* May 2017 - July 2017

- Developed a User recommendation engine in Apache Spark using ensemble of SVD and Co-Occurrence data.
- Implemented and tested other techniques like Hierarchical User Clustering and Collaborative Filtering.
- Devised strategy to test and save Model in RedisDB and fetch recommendations efficiently in Front End.

Goldman Sachs, Bangalore: *Feature Recognition in Financial greeks*

May 2018 - July 2018

- Implemented targeted checks for some financial security types by observing coarse expected behaviors of greeks
- Built framework for data driven checks in standard regulatory stress scenarios using outlier, clustering algorithms

Loughborough University, UK: *Emotions and Meanings in Dance Movements* May 2016 - July 2016

- Developed Human movement simulation tool using quaternion data of IMUs for mapping patterns to meaning.
- Explored algorithms to extract meanings out of movements by the functional grammar developed using SFL.

PROJECTS

Canonicalization of Open Knowledge Graphs (Prof. Srikanta Bedathur)

July 2018 - June 2019

- Implemented pipeline for extracting soft-schema from corpus using no external information (from any KB)
- Improved entity canonicalization for cleaner graphs with word embedding and source info.

Poverty Mapping using Satellite Data (Prof. Aaditeshwar Seth)

July 2017 - May 2019

- Built Models for tracking district development index using aggregated CNNs features (**Paper: Cods-Comad'19**)
- Developed Built-up area classifiers in GEE using Random Forests, Cart and SVM on Landsat, Nightlights data

A functional shell (Prof. Sorav Bansal)

Jan 2017 - May 2017

- Implemented functionalities like port and memory mapped IO, and threads via stackless coroutines and fibers
- Added non-preemptive and preemptive scheduling and a Single Producer Single Consumer queue for concurrency

SCHOLASTIC ACHIEVEMENTS & HACKATHONS

- **Rivigo Coding Championship:** National Runner-Up in NP-Hard Problem Solving Contest(8000+ teams) 2018
- **Facebook Hacker Cup:** Reached Round 2 by clearing qualification and Round 1 in the Last Edition. 2017
- **Asian Physics Olympiad:** Won bronze medal at the 15th Asian Physics Olympiad, Singapore. 2014
- **National Olympiads:** Qualified for national camp for IPhO and IChO (Top 40 of India). 2013
- **KVPY:** Secured All India Rank-14 and awarded prestigious fellowship by IISc,Bangalore. 2012
- **JEE Advanced:** Secured All India Rank-99 among 1.2 lakh candidates for entrance into IITs. 2014
- **SCRA:** All India Rank 2 in Special Class Railway Apprentice Examination conducted by UPSC. 2014

TECHNICAL SKILLS

Programming Languages C++, Python, JAVA, MATLAB, Scala, R, Bash Scripting, Standard ML, JavaScript
Frameworks and Libraries Scikit-learn, TensorFlow, Android Studio, Apache Spark, CUDA, OpenMP