

Dr. Sankha Banerjee

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EDUCATION

MIT, USA

PHD, OCEAN ENGG;
MFIN, FINANCE
2012
GPA: 4.0/4.0

FAU, GERMANY

MS, COMPUTER SCIENCE
2007
GPA: 4.0 / 4.0

IIT, INDIA

BE, COMPUTER SCIENCE
2007
GPA: 4.0 / 4.0

LINKS

Github:// [sbneo2022](#)
LinkedIn:// [sankhabanerjee](#)
Twitter:// [@BanerjeSankha](#)
Medium:// [Sankha Banerjee](#)

COURSEWORK

GRADUATE

Advanced Financial Economics
Advanced Machine Learning
Advanced Interactive Graphics
(Research Asst. & Teaching Asst)
Stochastic Calculus

SKILLS

PROGRAMMING

Over 100000 lines:
• Python • Cosmwasm
• Solidity • C++
• \LaTeX • InfluxDB

EXPERIENCE

OSMOSIS DEFI RESEARCHER

Apr 2023 – Present | NY | • Cosmwasm • InfluxDB
• Implemented a volatility marketplace design for **Osmosis**.

NIBIRUCHAIN COFOUNDER | CHIEF PROTOCOL ARCHITECT

Sep 2022 – Mar 2023 | NY | • Python
• Wrote the whitepaper & tokenomics for **Nibiruchain**.

CREDENCE-LIMITED CHIEF PROTOCOL ARCHITECT

May 2019 – Aug 2022 | NY | • Python • C++ • InfluxDB
• Developed a fully automated market making infrastructure, to become top 10 market-maker in volume on Binance for perpetual futures.
• Built the arbitrage framework between **Thorchain protocol** and Binance. The work led to Credence being the lead investor for Thorchain and convert \$500k into \$50M.
• Originated the idea of **Saage**, wrote the whitepaper and the MVP code base for the testnet.

EASTMORE MANAGEMENT PORTFOLIO MANAGER

May 2017 – Mar 2019 | NY | • Python • InfluxDB
• Traded fully automated systematic portfolio of energy, base metals, natural gas and agriculture on CME and LME.
• Developed and traded a model which combine trends in the fundamentals of the crude oil, G10 currencies and base metals using data scraped from the Chinese Custom's database.

CASTLETON COMMODITIES QUANT RESEARCHER

November 2013 – May 2016 | Stamford | • Python • InfluxDB
• Managed the Implementation and maintenance of the object-oriented codebase for Natural Gas and Power.

RESEARCH

APPLIED MATHEMATICS Jan 2007 – Present | MIT

• Current Publications : **Dr. Sankha Banerjee**

DEFI ON COSMOS Jan 2020 – Present | NY

• Osmosis Quant Trading Platform: **Py-sdk for Osmosis**
• Thorchain Arbitrage Framework: **Py-sdk for Thorchain**
• Nibiru Tokenomics: **Tokenomics Nibiru**
• Volatility MarketPlace (Osmosis & Mars): **Volatility MarketPlace**

AWARDS

2007 Elite Student