VS Chaitanya Madduri



Date and place of birth: 25.06.1993 in Kakinada, India

Visa status: Job Seeker Visa for Full time

Citizenship: Indian

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Tableau: mvs.chaitanya (Tableau Public)

EDUCATION

09/2021 - 07/2023

Frankfurt School of Finance & Management, Frankfurt a.M.

Master in Applied Data Sciences (M.Sc.)

 Master Thesis: Identifying Covenant Violations and Amendments from SEC filings using NLP. (Grade: 1.0).

Final grade: 1.5 (with 1.0 being the best)

08/2011 - 04/2015

VR Siddhartha Engineering College, Vijayawada, India

Bachelor in Electrical and Electronics Engineering (B.Tech.)
■ Final grade: 8.73/10.0 (with 10.0 being the best)

WORK EXPERIENCE

Frankfurt School of Finance & Management , Frankfurt am Main, Germany 03/2023 – 12/2023 Research Assistant - Data Science (Full-time), FS Research Lab

- Extracted and organized covenant information from 1.8 million SEC files and manually tagged filing text using Open AI GPT3.5 and developed an NLP based Text classification model to classify the violations and performed empirical analysis on the results.
- Built NLP-based Topic Modeling and sentiment for calculating the Attention score for WSJ news topics to estimate the company's news attention on a daily basis.

Clearstream AG (Deutsche Börse Group), Frankfurt am Main, Germany

05/2022 – 04/2023

Data Scientist Working Student, Data management

- Automated the Geographical Distribution report using Databricks which reduced 90% of the manual process and helped the company to generate ~4 million additional revenues
- Built a collateral concentration breach prediction model from European countries' data and helped the Risk team to identify potential risks
- Created Power BI dashboards for the corporate actions and collateral concentration optimization use cases to provide actionable insights
- Worked on PoC to generate Credit Reports using NLP language generation by utilizing the compliant language models. This might potentially reduce 30 working hours per month

Exaloan AG, Frankfurt am Main, Germany

11/2021 - 05/2022

Software Developer Working Student, Development team

- Coordinated with the lending platform for the creation of machine learning models to identify the defaulters from the 0.3 million different Consumer and SME loans and deployed the models using AWS
- The models helped the investors and Lending platform to understand the risky consumers and SMEs based on default probability and loan rating
- Automated analytics calculations and plugged the data into the Power BI reporting tool.

Clean Harbors, Hyderabad, India

12/2020 - 07/2021

Senior Data Scientist Full Time, Data Science Team

- Tasked with developing and deploying machine learning models for classification, and with finding an efficient way to extract waste profile details
- Used Azure form recognizer for extracting the waste profile details from scanned copies and saved manual efforts by 55% while maintaining 80% accuracy

Tech Mahindra, Hyderabad, India

05/2019 - 11/2020

Data Scientist Full Time, FICO Team

- Modeled AI predicting Suspicious Journal Entries and Fraudulent NON-PO Payments for Nestle Financial division.
- Created the NLP extraction pipeline on around 60,000 laboratory reports across 15 different styles, using Python, spacy, regex and OpenCV for both scanned and native report formats. Continuously improving based on client feedback
- Designed Front end UI using the Django framework concepts for providing a web interface for users and used Azure SQL server for backend operations
- Developed and deployed an Incident management tool, which auto prioritizes the tickets based on the criteria and test keywords using machine learning and text classification.

Tech Mahindra, Barcelona, Spain & Bangalore India

08/2015 - 05/2019

Full-Time Agile Test Automation engineer, Nestle CMT & Nespresso Testing team

- Designed synthetic customer data generator and automated test cases to validate Salesforce Service and Marketing Cloud using python selenium and Xray tools
- Automated API calls using Python Requests and used Selenium for web automation
- Customized Robot Automation framework for a current project and created the utilities functions from scratch
- Built and leverage modular and re-usable components for the UFT-based BPT Automation

STUDENT PROJECTS

Co-operate Company Project

09/2022 - 02/2023

Frankfurt School

- Machine learning-based portfolio construction in cryptocurrency to enable better investment decisions of customers of Crypto Matter for 100 different currencies
- Used basic models like OLS, SVC, XGboost and advanced models like LSTM, LGBM, transformers, and stacking approaches to attain optimal results. Finally, Attained out-ofsample RMSE reached 0.05, and portfolio alpha reached 0.6% on a weekly basis

Crypto Time series modelling

11/2022

Frankfurt School

Time series modeling to predict future return of cryptocurrencies, models include: ARIMA, fine-tuned random forest, LGBM, XGB and LSTM, out-of-sample RMSE reached 0.04

Presidential Tweets Influence on Crypto Prices

03/2022

Frankfurt School

- Mined Twitter from President Bukele and bitcoin data. Performed sentiment analysis on twitter data understand the overall reaction
- Used regression analysis to understand the key significance of the tweets over the prices

Restructuring Strategy Recommendations

10/2022

Frankfurt School

- Extracted SEC 10-K filings for Charah company and analyzed restructuring keywords using the NLP tools.
- Scrapped and performed sentiment analysis on Charah's employee feedback to understand over employees satisfaction and highlight the key issues.

SKILLS

Python & GitHub (Advanced), C++&R (Beginner), SQL & NOSQL **Programming:**

Machine Learning Libraries: Numpy, Pandas, NLTK, Gensim, Spacy, Pyspark, PyTorch, Hugging

face, LangChain, TensorFlow, CUDA, Selenium, Regex, & Open CV

Concepts: Deep Learning, NLP, Reinforcement Learning, Supervised and

Unsupervised learning, Time Series Forecasting, Azure Cloud Services.

English (Fluent), German (Beginner) Languages:

CERTIFICATIONS

01/2022 Introduction to Financial Accounting from Coursera 01/2021 Computer Vision with OpenCv from Udemy

05/2020 Microsoft Azure Data Scientist Associate (DP-100)

EXTRACURRICULAR ACTIVITIES

09/2021 - 04/2023 FS Data Science (Organizing events and facilitating Workshops) 09/2021 - 09/2022 FS Model United Nations (Member), FS Charity (Volunteer)

INTERESTS

Travelling (self-organized backpacking trips), Hiking and Archery.

VS Chaitanya Madduri (Frankfurt am Main, 22.09.2023)