Devanshu Ramaiya

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Education

NMIMS' MPSTME — Mumbai, India
Data Science, Bachelor of Technology — *2019 – 2023*

Experience

El Dorado Capital — Dubai, UAE
Associate (Quantitative Research & Trading) — *Apr 2024 – Nov 2025*

- Designed and backtested quantitative trading strategies through comparative analysis of ML approaches (LightGBM, XGBoost, neural networks) vs rule-based systems, conducting rigorous statistical validation across multiple market regimes and 5+ years of historical data.
- Developed novel multimodal AI system for systematic technical analysis, leveraging Gemini 2.0 Flash (via OpenRouter) to automatically evaluate and rank S&P 500 stock charts weekly through prompt-engineered scoring (0-10 scale), complemented by GPT-4 powered news analysis pipeline for real-time trending stock identification and sentiment extraction
- Architected end-to-end production infrastructure: automated ETL pipelines processing 50+ GB daily market data, Redis-based caching for low-latency data retrieval, real-time monitoring dashboards for strategy performance tracking, and multi-broker execution system with less than 100ms order latency

rFund.ai — Remote
Junior Associate (Quantitative Research & Trading) — *Dec 2022 – Apr 2024*

- Developed and deployed systematic trading strategies for equities and options, implementing end-to-end ML pipeline from data collection and feature engineering to backtesting and live execution with $250K+ capital deployment.
- Built machine learning models for Nifty 50 futures gap prediction, comparing gradient boosting (LightGBM, XGBoost) and time-series approaches; designed Greeks-based position sizing algorithms for systematic option selling across multiple expiries with dynamic risk allocation.
- Engineered production trading infrastructure: real-time screening and filtering systems, automated trade execution across multiple broker APIs, P&L tracking dashboards, and Redis-based monitoring tools to minimize latency and ensure reliable order flow.

Projects

Forecasting US Stock Closing Movements

- Predicted intraday price movements during NASDAQ's closing auction by modeling order book dynamics, trade imbalances, and VWAP momentum patterns.
- Engineered features capturing market microstructure effects: bid-ask pressure, order flow imbalance, and sector-based co-movement to capture cross-stock dependencies.
- Applied purged cross-validation to prevent lookahead bias and optimized LightGBM model for MAE minimization on continuous time-series data.

Reddit Community Rules Violation Classifier

- Engineered multi-model ensemble for rule violation classification by fine-tuning Qwen-4B (LoRA, 4-bit quantization), DeBERTa-v3, and GTE-base models, combining predictions through rank-based normalization to handle model calibration differences.
- Enhanced model performance by implementing semantic search with e5-base model using top-k retrieval and similarity weighted score aggregation.

Achievements & Competitions

- Winner, Amazon ML Challenge (NLP) – Rank 7 / 4,898
- Winner, IIIT-D Multilingual Abusive Comment Identification (ShareChat/Moj, NLP) – Rank 1 / 54
- Silver Medal, CommonLit Readability Prediction (Kaggle) – Rank 87 / 3,633
- Finalist, KaggleDays World Championship held in Barcelona sponsored by HP
- Bronze Medal, Optiver Trading at the Close (Kaggle, Time Series) – Rank 283 / 4,436
- Bronze Medal, Jigsaw - Agile Community Rules Classification (Kaggle, LLM) – Rank 157 / 2500
- Bronze Medal, RSNA-MICCAI Brain Tumor Radiogenomic Classification (Kaggle, CV) – Rank 105 / 1555