Dhruv Rana

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SCHOLASTIC RECORD

Year	Degree	Institute	CGPA/%
2016	**M.Chem**	ICT - Mumbai	8.1
2013	B.E. (Hons.) **Chemical Engineering**	BITS Pilani, Pilani Campus	6.47

WORK EXPERIENCE

OPTIRISK SYSTEMS   Research Analyst & Software Engineer / Trader   Dec 2018 - Present

Technical Skills: Python, R, Flask, SQL, Linux, Shell Scripting, Reuters, Exante, Trading, Ravenpack, Interactive Brokers, cronjob

Roles & Responsibilites	**Product: Strategies based on SSD**
	• **Identifying** requirements of **Indian, US and UK stakeholders** to build investment & trading **solutions** • **Co-ordinating** with internal team **across the globe** for smooth running of strategies and **development** of internal systems • **Designed stop-loss** for **risk management** of **portfolios** • **Developed strategies** for NIFTY 50 & SP500 • **Deployment** and maintenance of **live strategies** on **cloud** and **developed** systems for PnL reports for stakeholders • **Server** and database **maintenence** for live trading on NIFTY, HANGSENG and SP500 across 3 timezones • **Developed** and deployed **backend systems** for **data scrapping**, market alerts and **market data & sentiment** data • **Conducted seminars** and talks to explain **strategies** and **how & why** they **work** • **Conducted knowledge transfer session** for new **recruits** for **quick** and smooth **orientation**
Achievements	• New **strategy** went **live** for **NIFTY Futures trading** which generated 34% profit in 8 months • Completed 2 **years** of trading on **HANGSENG** which generated **40% profit** • Developed new strategies for **NIFTY 50** using **AI/ML models** • **Implemented stop-loss** which **improved returns** of strategy from **14% to 70%** • **Conducted** seminar on **TradeTron** which **improved** strategy **subscription from 12 to 100+** • **Implmented** new **automated strategies** on **TradeTron, Exante** and **Interactive Brokers**

CRISP ANALYTICS   Data Scientist Engineer   Nov 2017 - Dec 2018

Technical Skills: Python, R, Flask, AWS, Ethereum, PostgreSQL, RSA, Solidity

Roles & Responsibilites	**Project: TVS Credit - Risk Control(4 months)**
	• Developed **model** using **behavioural analysis** to identify delinquent customers • Designed **comprehensive data model** for project development • Performed **data validation** on client data to rectify gaps in staging and core data • **Selected** and **created variables** using **weight of evidence** and **information value** • Identified **target customers** with high probability of NPA and delinquency
Achievements	• Increased **efficiency** of existing model by **50%** for prediction of **delinquent customers** • Reduced the cost of customer follow ups of risk control unit
Roles & Responsibilities	**Project: MyBox - Identity Information on Blockchain(6 months)**
	• Worked on **monetising** and **secure sharing** of **personal identification information** • Performed **feasibility analysis** of backend and **Ethereum blockchain** development • Implemented **ERC20 tokens** for development of **crypto-currency** • Encryption and safekeeping of **KYC** data using state of art **RSA encryption** algorithms
Achievements	• Process of sharing information became more **transparent** and **hassle-free**

SNAPMINT Data Analyst Sep 2016 - Nov 2017	
Technical Skills: Python, Ruby, DBMS, H2O, D3, Tableau	
Roles & Resposibilites	**Product: Snapmint(Smart lending platform)**
	• Developed **generalised linear model** in **H$_2$O** to detect the key factors in bounces.
	• Performed **rejection analysis** to increase loan disbursement to **false negative** customers
	• Automated the customer verification (KYC) using algorithms like soundex, jaro-winkler
	• Collaborated with **cross functional teams** for smooth business functioning
	• Designed **dashboard** and **MIS reports** for reporting of business performance
Achievements	• Designed and **developed policy** for **credit appraisal** of customers
	• **Turn around time** in verification and **under-writing** process was **reduced** significantly

AWARDS & ACHIEVEMENTS

Academic	• Awarded the **KVPY Scholarship** by IISC, Bangalore for excellence in KVPY Exam	**2008**
	• Awarded **Merit certificate** for excellence in **Mathematics** by CBSE, in class X	**2007**
Courses	• Successfully completed Introduction to **Data Science** in **Python**, **Data Analysis** Tools, **Data Management** and **Visualisation** & **Customer Analytics** from Coursera	**2016**

RESEARCH

Institute of Chemical Technology, Mumbai April 2015 - May 2016	
Research Title: Prediction of Efficacy of Oligo-Peptides using QSAR and ANN	
Methodology	• Did research to predict IC50 values of peptides using **Artificial Neural Network** & QSAR
	• Used **Sttugart Neural Network Simulator** (SNNS) and **R** for modelling
	• Used **neural networks** with 1 and 2 hidden layers with **quick propagation** algorithm
Achievement	• **Second prize** in International Conference on **Artificial Intelligence** held at NMIMS, Shirpur

OTHERS

• Guitar, Online Gaming, Philosophy, Origami, Cooking