# Deepanshu Jindal

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https://djin31.github.io/

# ACADEMIC DETAILS

B. Tech. Computer Science & Engineering Indian Institute of Technology Delhi 2016 - 2020 Recipient of President's Gold Medal CGPA: 9.91 Institute Rank 1

Work Experience

# Quantitative Trader, Tower Research Capital, New York

Aug 2020-Present

- Worked on high-frequency market making and taking strategies as part of equity trading desk in Limestone
- Successfully deployed strategies in US equity, cryptocurrency and India equity markets
- Analyzed time series market data to identify and quantify statistical trading opportunities.
- Designed feature sets, sampling techniques and trained machine learning models for price forecasting.
- Implemented low latency execution strategies to trade on the opportunities while controlling risk exposure

# Strategy Intern, Tower Research Capital

May-July 2019

Summer Internship

- Built models to predict market signals to generate buy-sell triggers for an aggressive trading strategy
- Employed variety of feature selection, data sampling techniques to efficiently use long market histories

#### Research Intern, ChironX

Nov-Dec 2018

Winter Internship

Project repo

- Worked towards building deep learning techniques for medical diagnosis from Retinal Fundus images
- Designed a U-Net based deep CNN for blood vessel segmentation from high resolution fundus images
- Segmented vessel map and background fundus are used for detecting clinical features by downstream models

#### Summer Research Intern, National University of Singapore

May-Jul 2018

Under Prof. Ben Leong, Systems & Networking Lab, School of Computing

Project repo

- P4-traffictool: An open-source tool for P4 developers to aid custom protocol packet generation and parsing
  - Generates plugin code for network tools to support custom packet formats defined in P4 program

Poster for the tool accepted at ACM Symposium on SDN Research - 2019, San Jose

# Relevant Courses

Reinforcement Learning, Natural Language Processing, Machine Learning, Artificial Intelligence, Discrete Mathematics, Parallel Computing for Deep Learning, Linear Algebra, Linear Optimization, Prob. & Stochastic Processes

#### **Online Courses**

Deep Learning Specialization, Bayesian Methods for Machine Learning, Econometrics: Methods and Applications, Financial Markets

# TECHNICAL SKILLS

- Programming Languages: Python, C/C++
- Tools and Frameworks: Pandas, Numpy, PyTorch, Git, Bash scripting, LATEX

# Honors and Awards

- Awarded **President's Gold Medal** for securing highest GPA amongst the graduating students at IIT Delhi.
- Awarded IIT Delhi Merit Prize in every semester for being in the top 7 percentile of students.
- Secured All India Rank 1 in Joint Entrance Exam Mains 2016 among 1.2 million candidates.
- Secured All India Rank 53 in Joint Entrance Exam Advanced 2016 among 178,000 candidates.
- Awarded Kalpana Chawla Scholarship for scientific achievement at IIT Delhi.
- Awarded KVPY Fellowship by Dept. of Science & Technology, Govt. of India
- Awarded Certificate of Excellence for scoring 100 Marks in Physics and Mathematics by HRD Ministry

# PROJECTS

# Neural Learning of One-of-Many Solutions for Combinatorial Problems

July 2019 - Present

B. Tech. Thesis under Prof. Mausam and Prof. Parag Singla, IIT Delhi

Project repo

- Explored challenges posed due to solution multiplicity when training deep learning models
- Proposed a reinforcement learning based teacher module to guide the training process

*Paper* accepted at ICLR 2021

### DeepGo: AlphaGoZero implementation for low resource training

Oct 2019 - Nov 2019

Prof. Parag Singla, Course Project for Reinforcement Learning

• Open-source implementation with customized exploration strategy for MCTS enabling model training with limited compute and memory

#### Deep Learning for inference over Markov Networks

Jan 2019 - May 2019

Prof. Mausam and Prof. Parag Singla, IIT Delhi

- Developed an anytime algorithm to do MAP inference over Markov Networks with varied sizes
- Used Graph Attention Networks to build a deep learning model that could generalize over graph-size
- Model predictions were used to provide initialization state to MaxWalkSAT algorithm for MAP inference

#### Style Tranfer to combat Hate Speech

March 2019 - May 2019

Prof. Mausam, Course project for Natural Language Processing

- Worked towards addressing the problem of hate speech on social media using Style Transfer techniques
- Used Vocabulary Augmentation to build lexicon to remove semantically inconsequential abusive words
- Used style transfer models to reduce hatred in text while preserving meaning to the extent possible

#### Hand Gesture Controlled Robot

Sep 2016 - Jan 2017

Robotics Club, IIT Delhi

- Designed and fabricated a differential drive hand-gesture controlled robot capable of transporting weights
- Secured Second Runner-up position at the nationwide event Magneto, organised by IIT Madras

# Co-Curricular Activities

- Attended Cornell, Maryland, Max Plank Research School 2019 at MPI-SWS, Germany
- Teaching Assistant for Introduction to Artificial Intelligence, Data Structures and Introduction to Parallel Programming using OpenMP
- Chair, ACES ACM IIT Delhi Student Chapter Computer Science Departmental Society
- Convenor, 2016 entry Computer Science Batch (April, 2018 May, 2019)