Deepanshu Jindal

Quantitative Strategist Tower Research Capital

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Academic Details

Year	Degree	Institute	CGPA/Percentage
2016-Present	B.Tech, Computer Science &	Indian Institute of Technology	9.913
	Engineering	Delhi	Institute Rank 1
2016	Class XII, CBSE	S. D. Public School	98.6%
2014	Class X, CBSE	S. D. Public School	10.00

SCHOLASTIC ACHIEVEMENTS

- Awarded **President's Gold Medal** for securing highest GPA amongst the graduating students at IIT Delhi.
- Awarded Kalpana Chawla Scholarship for scientific achievement 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.
- Student attendee at Cornell, Maryland, Max Plank Research School 2019 at MPI-SWS, Germany
- 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

Work Experience

Quantitative Strategist, Tower Research Capital

Aug 2020-Present

• Responsible for developing quantitative strategies for High Frequency Trading.

Strategy Intern, Limestone Team, 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
 - Successfully trained an ensemble model to give 0.95+ insample-outsample performance correlation

Research Intern, ChironX

Nov-Dec 2018

Independent 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 Project repo

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

- 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
 - Currently supports code generation for Wireshark, Scapy, MoonGen, PcapPlusPlus

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

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

- Identified the problem of solution multiplicity while learning neural methods for combinatorial problems.
- Proposed a reinforcement learning based selection module to tackle the problem of solution multiplicity.
 Preprint for the work

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

Secure Access Logging and Vulnerability Analysis

Sep 2017 - Nov 2017

Samsung IoT Lab IIT Delhi

- Developed a logging system in IoTivity stack to log access requests made to the present resources
- Built a Vulnerability Analysis Interface to identify vulnerabilities from logs based on admin-defined rules

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

- Teaching Assistant for NPTEL course Introduction to Artificial Intelligence
- Teaching Assistant for Data Structures and Algorithms under Prof. Subodh Kumar, IIT Delhi
- Teaching Assistant for NPTEL course 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)