ABHISHEK DAS

DATA SCIENTIST

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HELLO, I'M AN...

academically trained researcher with Data Science, Machine Learning, Computer Vision and Deep Learning skills. I'm passionate about using these tools to solve interesting problems.

My background helps me understand the business case behind a question. I can collect, organize and analyze relevant datasets and I know which methods are most appropriate to turn your data into insights. My greatest strength is engaging with and clearly communicating complex results to stakeholders at all levels.

I'm looking for a result driven team working on challenging problems trying to help other people and/or organizations.

DATA SCIENCE STACK

- Python
- R
- Matlab, SAS, C++, Tableau
- SQL, Redis
- AWS, HDFS and Spark
- API Controllers
- Webscraping
- Network Analysis
- Recommendation Engines
- Supervised and Unsupervised ML
- Natural Language Processing
- Deep Neural Networks
- Statistical & Time Series Analysis
- Unix Shell and Git

MY PORTFOLIO

GitHub
factorwonk.github.io

Website
www.factorwonk.com

EDUCATION

PhD Finance
Thesis: Essays on Hedge Fund Strategies

Bachelor of Economics (Honors) Class I
Econometrics and Finance

The University of Sydney, Australia

CERTIFICATIONS

Data Science Immersive Graduate
General Assembly DSi:3

Data Science with Python Track
Data Camp

EXPERIENCE

Jan 2018 - Present — **BCG Digital Ventures**
Data Scientist
Created an NLP model for an API based OCR and NLP platform that allows users to pay invoices with a photo

Aug 2017 - Dec 2017 — **Mercurien**
Consulting Data Scientist
Developed a classification model to identify drivers more likely to have accidents

Jul 2016 - Jul 2017 — **Challenger Limited**
Quantitative Analyst
Created reporting and attribution systems for quantitative equity portfolios based on supervised learning models

May 2015 - Jul 2016 — **Dimensional Fund Advisors**
Associate Portfolio Manager
Managed multi-billion dollar quantitative equity portfolios based on systematic, evidence based financial research

Nov 2010 - May 2015 — **S&P Global Market Intelligence**
Quantitative Specialist
Financial time series modeler and researcher creating solutions for quantitative equity clients

Jan 2009 - Nov 2010 — **The University of Sydney**
Associate Lecturer
Course co-ordinator and academic researcher

WORK EXPERIENCE IN DETAIL

Jan 2018 - Present

BCG Digital Ventures
Data Scientist

Responsibilities:
- Work in an agile software development environment to deliver production ready NLP model that identifies fields of interest from a scan/image of invoice
- Model development to identify key fields from a scanned invoice
- Deliver data science updates to corporate partner venture board every month

Achievements:
- Built production ready featurise and training API services and conducted POSTMAN tests to ensure services are operational
- Trained first pass ensemble model in sandbox environment to identify field of interest in training set of 500 documents

Aug 2017 - Dec 2017

Mercurien
Consulting Data Scientist

Responsibilities:
- ETL Fleetrisk driver cognition, telematics and accident claims data to PostgreSQL database.
- Data Science lead for establishing the link between driver cognition and safety
- Prepared weekly analysis reports for Mercurien CEO and COO

Achievements:
- Created a classification model to identify drivers more likely to have accidents.
- Used K Nearest Neighbors, Decision Trees and Neural Networks trained on driver cognition, empathy, personality types and driver behavior
- Realized savings of $55 per driver hired

Jul 2016 - Jul 2017

Challenger Ltd
Quantitative Analyst

Responsibilities:
- Co-author for monthly client reports on portfolio performance and trading ideas
- Trade execution and booking of total return swaps to provide global equity exposure for superannuation clients

Achievements:
- Created options back-testing tool used to produce monthly client facing reports.
- Created Excel based portfolio attribution system for long-short EMN fund from TR Swaps database providing daily market level performance
- Created factor attribution system for systematic long-short EMN fund using data sourced from Bloomberg's Python API

May 2015 - Jul 2016

Dimensional Fund Advisors
Associate Portfolio Manager

Responsibilities:
- Managed US$ 3 Billion in Australian and Global equity market portfolios run using supervised machine learning models
- Generated FX orders to manage currency spending, overdrafts and negative interest currencies
- Undertook qualitative security reviews for universe eligibility and global corporate actions
- Portfolio analysis, attribution and performance write-ups for clients

Achievements:
- Improved operational efficiency creating a Futures Exposure Tool, and undertaking ADR and Country eligibility reviews
- RG146 Professional Accreditation (Generic Knowledge & Managed Investments)