HIMANSHU BALASAMANTA

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Education

IIT BHU (Banaras Hindu University), Varanasi

May 2018 – May 2022

B. Tech: Electrical and Electronics Engineering

CGPA- 8.13

Awards and Recognition

- Gold Medalist in WorldQuant International Quant Championship 2025. ID : HB39080
- Selected for Google Summer of Code 2020, where I contributed to Eclipse IDE.
- NTSE Scholar, awarded to top 750 students nationally.
- Expert, Codeforces, 5-star, CodeChef ID : Balasamanta
- Cleared IIT JEE 2018 with 99.5 percentile in JEE Advanced (AIR 2503), 99 percentile in JEE Mains (AIR 5851).

Experience

Microsoft Low Latency C++ developer

Full Time

Low latency solutions for reducing time taken for windows update on surface devices

May 2024 - Present

- Reduced windows update time for Drivers update by 20 percent using Kernel Bypassing on Beta tested NIC drivers.
- Customized DPDK on experimental intel NIC drivers to reduce Windows update time.
- Managed the updating and temporary storage of System32 libraries and threads.
- Skills: C, Low Latency, DPDK.

Microsoft C++ Desktop Application Developer

Developed Windows in-house accessibility technologies

May 2022 - April 2024

- Led development of accessibility features featured on the Windows 11 Home Page.
- SME for Windows Narrator, refactoring legacy code using SOLID principles to enhance performance and maintainability.
- Increased the coverage of Navigation shortcuts by 14 percent.
- Skills: C++, WinUI3, winrt, Azure.

WorldQuant BRAIN Research Consultant

Part Time

 $Submitted\ alphas\ as\ a\ part-time\ quant\ researcher\ through\ the\ WorldQuant\ BRAIN\ platform.$

Mumbai, India

- Developed alpha signals using daily granularity data for American equities, incorporating price-volume, fundamental, options pricing and news sentiment data.
- Used FastExpression language to construct alphas with **Sharpe ratio** > **3.1** and fitness > **1.8**, while maintaining low correlation.
- Ranked in the top 900 globally in the WorldQuant International Quant Championship 2025.
- Skills: Statistics, Probability, Mathmatics, Python

Internships

Google Summer Of Code

March 2020 - July 2020

In-house Widget Library Extension

- Extended Eclipse SWT's Java Widget Library to support advanced charting functionalities.
- Identified and fixed bugs in the dependent GTK library to enable bi-directional sliders on macOS, ensuring end-to-end delivery of the SWT feature.
- Implemented pie and doughnut charts in a popular charting library to improve discoverability and user awareness.
- Skills: Java, C, C++, Desktop App Development.

Machine Learning Quant Project

Neural Network for Statistical Arbitrage

Predictive modeling for dynamic asset pricing

- Developed a pairs trading model by applying K-means clustering to identify co-moving asset groups based on news-driven reactions, thereby enhancing mispricing detection.
- Engineered a **neural network** for asset mispricing identification from **outputs of K-means clustering** and trained for parameters like **duration of the impact of news, magnitude of price disruption, volume of trades** to predict arbitrage opportunities.
- Skills: Python, Machine Learning, K-Means Clustering, Neural Networks, Mathematics, Statistics.