

## PRANAY RASTOGI

**Date of Birth:** 03/11/1989

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### Professional Objective

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A highly motivated and a solution oriented person with diverse experience as a Quant and with a Master's degree in Technology from Indian Institute of Technology seeking a challenging job opportunity with a Financial Firm where I can contribute my analytical, mathematical and programming skills to solve complex trading problems .

### Work Experience:

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**1) Name of Employer:** Ogha Research LLP, Bangalore, India

**Duration:** April, 2018 – Present

**Position: Trading Systems Engineer** (1) Involved in the development, research and improvement of high frequency trading systems and infrastructure. (2) Using tools like C, C++, Python, Linux, Bash scripting and advanced knowledge of Operating systems to improve the latency for order management systems.

**2) Name of Employer:** HSBC, Bangalore, India

**Duration:** May, 2017 – March, 2018

**Position: Quantitative Analyst** (1) Involved in the research and development of Low and Medium Frequency Trading strategies for Cash Equities at London Stock Exchange. (2) Used tools like Python and Machine Learning to design the algorithms for market prediction and kdb/q for automation of tasks.

**3) Name of Employer:** Algowire Trading Technologies Private Limited, New Delhi.

**Duration:** March, 2016 – May, 2017

**Position: Quant Researcher** (1) Dealing with Tick-By-Tick (TBT) data and working on the research and development of High Frequency Trading strategies for Derivatives at National Stock Exchange (India), modelling them using Python/R, back testing them and implementing them using low latency language like C++ (2) Frequently dealt with a lot of Machine Learning algorithms, Stochastic Calculus, Linear Algebra and Numerical Methods. (3) Conducting extensive data analysis to optimize the complex trading models

**4) Name of Employer:** Accenture Services Private Limited, Mumbai.

**Duration:** 24<sup>th</sup> August, 2011 – 06<sup>th</sup> February, 2012

**Position: Associate Software Engineer** (1) Worked with technologies like Java and MySQL

### Educational Qualifications

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<b>Masters (Communication &amp; Signal Processing)</b> Indian Institute of Technology-Hyderabad Research Assistant-3 Years M.Tech.	<b>2012-2015</b>	<b>6.82/10</b>
<b>Bachelors (Electronics and Communication Engineering)</b> Manipal Institute of Technology	<b>2007-2011</b>	<b>7.84/10</b>
<b>Higher Secondary Education</b> St. Mary's Convent Inter College, Lucknow (ICSE)	<b>2007</b>	<b>88.33%</b>
<b>Matriculation (SSC)</b> St. Mary's Convent Inter College, Lucknow (ICSE)	<b>2005</b>	<b>88.7%</b>

## Projects

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- ❖ **M.Tech Thesis: Designing the Receiver Algorithms for Physical Hybrid ARQ Indicator Channel (PHICH) and Physical Control Format Indicator Channel (PCFICH) of 4G-LTE using MATLAB and implementing the same using C language for DSP . (PHICH and PCFICH are Physical Control Channels defined for Layer 1 of LTE)**

I have implemented the Physical Hybrid ARQ Indicator Channel (PHICH) and Physical Control Format Indicator Channel (PCFICH) **Encoder Algorithms** of LTE Technical specification 3GPP TS 36.211, Release 8 using **MATLAB**. I have designed the Decoder Algorithms of the above two channels using **MATLAB**..

Supervisor: Dr. Kiran Kuchi

## Skills

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**Programming Languages and Others:** C, C++, JAVA, SQL, Python, R, MATLAB, KDB/q, Shell Scripting, GIT, Machine Learning.

**Courses Undertaken in M.Tech:** Multimedia Communication and Systems, Digital Signal Processing, Information Theory and Coding, Probability, Random Variables and Stochastic Processes, Linear Algebra, Machine Learning, Data Structures and Algorithms, Computer Networks, Introduction to Computational Finance and Financial Econometrics.

## Achievements, Extra-Curricular Activities and Position of Responsibility

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- ❖ Certificate of Merit Issued by Science And Technical Directorate, Uttar Pradesh, India For Securing **100% Marks In Mathematics in ISC Board Exams (Class XII, 2007)**.
- ❖ Certificate Awarded For the **Best Football Player** of School in Class XII (2006-07).
- ❖ Certificate of Appreciation Issued By Search Foundation, Lucknow For **Child Welfare Activities**.
- ❖ **Member of the Organizing Committee** of Treasure Hunt Race in Tech Tatva, (Annual Tech Fest at MIT, Manipal) 2009.
- ❖ Member of **Infero-IIT Hyderabad, The programming Club**: As a Member, I took hands-on sessions on Fundamentals of **C++** and Fundamentals of **JAVA**.
- ❖ Got the **2<sup>nd</sup> Best Project** for an android Application “Augmented Video Player” in Multimedia Communication and Systems course (Jan-April,2013).
- ❖ Qualified the first round of Cocubes Geeks Hiring **Online Coding Challenge**, June 2015.
- ❖ Secured 98.8 percentile among 0.2 million students in GATE 2012 to secure admission in IIT-Hyderabad.
- ❖ Hobbies-Playing Guitar, Football, Swimming and Badminton.

## Declaration

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I hereby declare that all the information given above is true to the best of my knowledge.

**Date: 03/01/2019**

**PRANAY RASTOGI**