Koundinya Vajjha, CQF

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Male, 25 years https://www.linkedin.com/in/koundinya-vajjha-cqf-a7844998/

Address: 2715 Murray Ave, Pittsburgh, Pennsylvania, 15217, USA.

Current position

Graduate student in Mathematics at the University of Pittsburgh.

Previous work experience

• Quantitative Analyst Chennai, India

CRISIL, an S&P Global Company 2016 - 2017

Education

University of Western OntarioLondon, OntarioMSc. Mathematics2017 - 2018Fitch LearningCertificate in Quantitative Finance2017Indian Statistical InstituteKolkataMaster of Mathematics2014 - 2016Indian Statistical InstituteBangaloreBachelor of Mathematics2011 - 2014

Academic Publications and Preprints

- 1. A formal proof of PAC Learnability of Decision Stumps (with Joseph Tassarotti and John Tristan), https://arxiv.org/abs/1911.00385
- 2. On Pythagorean Triples of the Form (i, i + 1, k) in Resonance: Journal of Science Education, September 2009, Volume 15, Number 09.
- 3. On a Definite Integral of the Fractional Part Function in Resonance: Journal of Science Education, May 2012, Volume 17, Number 05.

Areas of Interest

- 1. Formal Verification of algorithms and mathematical proofs.
- 2. Discrete Geometry.

Internships and Projects

- 1. Summer Internship in Oracle Labs, 2019.
- 2. As part of the Certificate in Quantitative Finance, my final project was based on implementing and backtesting a Statistical Arbitrage trading strategy using methods of Time Series analysis such as the Engle-Granger procedure.
- 3. Summer internship in **Essex Lake Group LLC**, a profit enhancement company where work was done on developing a credit scoring model. For this, the packages used were Statistical Analysis System (SAS) and the R programming language to develop a logistic regression model, whose results were compared to the k-nearest-neighbour algorithm on a large dataset.
- 4. Summer internship under Dr.Kapil Hari Paranjape during the month of May on "Grothendieck Dessin d'enfants" at the Indian Institute for Science Education and Research, Mohali, in 2013.
- Summer internship under Dr.Kaneenika Sinha during the period May-July in a project on "Ramanujan's τ-function" as a JNCASR Fellow, at the Indian Institute for Science Education and Research, Kolkata, in 2012.

Conferences

- 1. Presented a paper in the oral presentation category at the **International Congress of Mathematicians**,(ICM-2010) held in Hyderabad in August 2010, in the area of Number Theory,in a session chaired by Dr. Aleksandar Ivic.
- 2. Participant at the **DeepSpec Summer School**, **2018** at Princeton University.

Technical Skills

- 1. Proficient in coding in Statistical Analysis System (SAS), R programming language, Python and Haskell.
- 2. Proficient in LaTeX, Matlab/Octave and SAGE (A computer algebra system).
- 3. Experience in formal verification with the Coq proof assistant and LEAN theorem prover.
- 4. Highly proficient in Bash and working in a UNIX/Linux environment.

I hereby certify that the above details are true to the best of my knowledge.

Koundinya Vajjha

Date: February 15, 2020

Place: Pittsburgh