Koundinya Vajjha, Ph.D.

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Summary

A highly motivated individual with a very strong background in Mathematics, implementation of AI and software development. Graduated with a PhD in Mathematics specializing in Mathematical Optimization and Artificial Intelligence in 2022.

Work experience

Formal Verification Engineer

Intel Corp.

San Francisco Bay Area, USA

2024 - present

- Arithmetic formal verification in CPUs using theorem provers/model checkers.

R&D Engineer

Imandra

San Francisco Bay Area, USA

08/15/2022 - Present

- Data Structures and Algorithms, Parsers in OCaml and Python.
- Re-using a formally verified model of a trading venue to generate suggestions for **optimized order placement** via Reinforcement Learning using OCaml.

Quantitative Analyst

CRISIL, an S&P Global Company

Chennai, India

08/10/2016 - 07/10/2017

- Data analysis and Model Verification for institutional investment bank clients.
- Model calibration of Anti-Money Laundering algorithms.

Education

University of Pittsburgh

Ph.D. Mathematics

Pittsburgh, Pennsylvania

2018-2022

- Advisor : Thomas Hales
- Received the Andrew W. Mellon Predoctoral Research Fellowship for 2021-22.
- Reinforcement Learning algorithms, Optimal Control and Discrete Geometry.

University of Western Ontario

London, Ontario

MSc. Mathematics

2017 - 2018

Fitch Learning

Certificate in Quantitative Finance

2017

Indian Statistical Institute

Kolkata

Master of Mathematics

2014 - 2016 Bangalore

Indian Statistical Institute

Bachelor of Mathematics

2011 - 2014

Technical Skills

SAS, R, Python, Lean, Coq, Haskell, OCaml, Mathematica, Matlab, Octave, Unix/Linux.

Academic Publications and Preprints

- 1. Formal Verification of a Stochastic Approximation Theorem (with Barry Trager, Avi Shinnar and Vasily Pestun) accepted to ITP 2022.
- 2. The Reinhardt Conjecture as an Optimal Control Problem (with Thomas Hales), work-in-progress.
- 3. CertRL: Formalizing Convergence Proofs for Value and Policy Iteration in Coq (with Avi Shinnar, Barry Trager, Vasily Pestun and Nathan Fulton) presented at CPP 2021.
- 4. A formal proof of PAC Learnability of Decision Stumps (with Joseph Tassarotti and John Tristan) presented at CPP 2021.
- 5. On a Definite Integral of the Fractional Part Function in Resonance: Journal of Science Education, May 2012, Volume 17, Number 05.
- 6. On Pythagorean Triples of the Form (i, i + 1, k) in Resonance: Journal of Science Education, September 2009, Volume 15, Number 09.

Internships

- 1. Research Internship at the MIT-IBM Watson AI Lab, IBM Research, 2020.
- 2. Research Internship in the ML-AI group at **Oracle Labs**, 2019.
- 3. Summer internship in Essex Lake Group LLC, 2013
- 4. Summer internship at the Indian Institute for Science Education and Research, Mohali, 2013.
- 5. Summer internship as a JNCASR Fellow, at the Indian Institute for Science Education and Research, Kolkata in 2012.

Conferences

- 1. Participant at the **DeepSpec Summer School**, **2018**, July 2018 at Princeton University.
- 2. Participant at the Vladimir Voevodsky Memorial Conference at the Institute for Advanced Study, Princeton, September 2018.
- 3. Participant at the **Homotopy Type Theory Summer School** at Carnegie Mellon University, August 2019.
- 4. Participant at **Homotopy Type Theory 2019** at Carnegie Mellon University, August 2019.
- 5. Participant at the Category Theory Octoberfest, October 2019 at Johns Hopkins University.
- 6. Patricipant at Optimal Control, Optimal Transport, and Data Science Institute for Mathematics and Applications University of Minnesota, November 09 13, 2020.

- 7. Participant at the Certified Programs and Proofs, 2021, January 2021.
- 8. Participant at the 2021 Galois Summer School for Trustworthy Machine Learning, Artificial Intelligence, and Data Science, June 2021.
- 9. Participant at the OCaml Hacking Day, 2023, Oct 2023 at Tarides, India.