

Kunaal Ahuja

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EDUCATION

GEORGIA INSTITUTE OF TECHNOLOGY

MASTER OF SCIENCE IN ANALYTICS
Computational Data Analytics
Expected Dec'20 | Atlanta, Georgia
CGPA : 4.0/4.0 (till second semester)

NETAJI SUBHAS INSTITUTE OF TECHNOLOGY (NSIT), DELHI UNIVERSITY

BS IN INFORMATION TECHNOLOGY
May 2014 | New Delhi, India
CGPA : 9.0/10 | Department Rank 2

SKILLS

ANALYTICAL SKILLS

ANALYTICS AND LANGUAGES:
Python and R for data analysis and machine learning • C++ • Slang • Scala
Javascript • Matlab • D3 • \LaTeX

DATABASES and SOFTWARES:
SQL (Sybase, MemSQL, MySQL, SQLite) • AWS S3 • Hive • Excel • Xpress • Tableau

DATA SCIENCE FRAMEWORKS:
Deep Learning • Reinforcement Learning • PyTorch • Hadoop • Spark • Tensorflow • HBase • MapReduce • D3.js • Flask

FINANCIAL CERTIFICATIONS

Cleared CFA (Chartered Financial Analyst) Level 1 exam and candidate for CFA Level 2 exam

COURSEWORK

GRADUATE

Fall 20*

Deep Learning | Artificial Intelligence | Game Theory | Digital Marketing

Fall'19 & Spring'20

Natural Language | Design of Experiments | Machine Learning | Deterministic Optimization | Analytics Modeling | Data and Visual Analytics | Regression Analysis | Operation Research | Financial Optimization | Business Analytics | Understanding Markets with Data Science

Teaching Assistant

Computing for Data Analytics (Python)

UNDERGRADUATE

Machine Learning | Pattern Recognition | Algorithms | Data Structures | Operating Systems | RDBMS | Computer Graphics

WORK EXPERIENCE

GOLDMAN SACHS

DATA SCIENTIST, ASSOCIATE, FIXED INCOME DESK, GSAM

Aug 2017 - July 2019 | Bangalore, India

- Developed statistical models to predict the prices of assets and help portfolio managers on multi billion dollar portfolio construction
- Built the caching infrastructure to store the real-time data for financial products to enhance the performance of the back-test engine for systematic strategies. This reduced the average running time of models from 1 hour to 10 minutes

DATA ENGINEER, DATA PLATFORM

June 2014 - July 2017 | Bangalore, India

- Designed the different components of technological stack for firm's data lake
- Designed the database layer (HDFS, Hive) to support big-data solutions, the compute layer comprising of Spark for transformation and the serving layer to fetch data with low latency (improved from a minute to sub-second)

CENTRE FOR RAILWAY INFORMATION SYSTEMS | INTERN

June 2012 - July 2012 | New Delhi, India

- Developed a web enabled coaching refund system to manage the bookings and cancellations for the parcels sent through Indian Railways. This system was deployed in all the railway stations across India for three years

ACADEMIC PROJECTS AND RESEARCH

DETECTING FAKE REVIEWS AND QUESTION ANSWERING

- Built a model to detect fake reviews on Yelp. Used models like CNN, Gradient Boosting, BERT to classify the reviews with 88% accuracy
- Developed a question answering framework for user queries using SQuAD

DETECTING DUPLICATE QUORA QUESTIONS

- Built a Natural Language Processing model to identify duplicate questions using an ensemble model of BERT, Attention based LSTMs, Siamese LSTMs
- Achieved accuracy of 90% in detecting similar questions and marking them as duplicate

SNOTRA - BOOK RECOMMENDATION APPLICATION

- Developed a hybrid recommendation algorithm of content based and collaborative filtering for books with an accuracy of 86%
- Used cosine similarity and KNN normalized ratings for the user-to-user collaborative filtering technique
- Performed content based filtering on the books using TFIDF of the abstract and reviews of each book and built an interactive GUI in D3/javascript

MORTALITY RATE IN UNITED STATES

- Built a mixed effect regression model to predict the expected age at the time of death of various races in the United States
- Discovered the demographic factors that may impact age at the time of death

CLIENT-SIDE AUTHORISATION IN A COLLABORATIVE CLOUD

- Developed a multi-user collaborative application to allow sharing and editing by different users at the same time

ANT BASED CLUSTERING ALGO IN ADHOC NETWORKING

- Research project on developing an efficient ant colony clustering algorithm in MANET. Created a probabilistic indicator to choose the cluster head based on the pheromone value & its visibility in the network