Kunaal Ahuja

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EDUCATION

GEORGIA INSTITUTE OF TECHNOLOGY
Master of Science in Analytics
Computational Data Analytics
Expected Dec 2020 | Atlanta, Georgia

NETAJI SUBHAS INSTITUTE OF TECHNOLOGY (NSIT), DELHI UNIVERSITY
BE in Information Technology
May 2014 | New Delhi, India
CGPA : 9.0/10 | Rank 2 in the department

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:
Hadoop • Spark • Pig • HBase • MapReduce • D3.js

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

COURSEWORK

GRADUATE
Analytics Modeling
Data and Visual Analytics
Deterministic Optimization
Operation Research
Regression Analysis
(Teaching Assistant)
CSE 6040 Computing for Data Analytics

UNDERGRADUATE
Machine Learning
Pattern Recognition Algorithms
Data Structures
Operating Systems
Relational Database Managements Systems
System Analysis And Design
Computer Graphics
Computer System Architecture

WORK EXPERIENCE

GOLDMAN SACHS
DATA SCIENTIST, ASSOCIATE, FIXED INCOME DESK, GSAM
Aug 2017 - July 2019 | Bangalore, India
- Implemented and back-tested macro and govt/swap strategies using statistical models to help portfolio managers trade different assets
- Created the bridge between Python and Slang to create a multi environment research platform
- Revamped the pricing model and added new factors in the risk model to attribute the returns for financial products at a more granular level
- Revamped the pricing model and added new factors in the risk model to attribute the returns for financial products at a more granular level

DATA ENGINEER, DATA PLATFORM, GSAM
June 2014 - July 2017 | Bangalore, India
- Designed the different components of technological stack for GSAM's data platform, comprising of a database layer to store the data, a compute layer to transform the data and a serving layer to serve the data with low latency
- Optimised SlangQL, the query language for Slang, by parsing the syntax tree

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

SNOTRA - SCALABLE NEIGHBOR BASED ONLINE TEXTBOOK RECOMMENDATION APPLICATION
- Developing a hybrid approach of content based and collaborative filtering to build a recommendation system for books.
- Used cosine similarity and KNN normalized ratings for the user-to-user collaborative filtering technique.
- Performed content based filtering on the books using term frequency inverse document frequency of the abstract and reviews of each book.

CLIENT-SIDE AUTHORISATION & AUTHENTICATION IN A COLLABORATIVE CLOUD
DEPARTMENT OF COMPUTER SCIENCE, NSIT (DR. M.P.S. BHATIA)
- 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
DEPT OF INFORMATION TECHNOLOGY, NSIT (DR. SANJAY DHURANDHER)
- 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

ACHIEVEMENTS AND EXTRA CURRICULAR
- Awarded scholarship and merit certificate for being in the top 5% and securing 2nd rank in college
- Represented NSIT in the ACM ICPC South Asia regional, Amritapuri 2013-14.