

# 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 •  $\text{\LaTeX}$

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
- Generated models to predict sentiment of the analyst reports using Natural Language Processing

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.