

Kunaal Ahuja

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EDUCATION

GEORGIA INSTITUTE OF TECHNOLOGY

MASTER OF SCIENCE IN ANALYTICS
Computational Data Analytics
Expected Dec 2020 | Atlanta, Georgia
CGPA : 4.0/4.0 (till first semester)

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

Spring 2020

Natural Language | Design of Experiments | Computational Data Analysis | Data Analytics in Business | Understanding Markets with Data Science

Fall 2019

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

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
- 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
- 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

- Developed a hybrid recommendation algorithm of content based and collaborative filtering 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.