Karthik Jandhyala

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EDUCATION

The University of Chicago — **Chicago, IL**
Master of Science in Financial Mathematics — **Expected December 2025**
- Courses: Portfolio Theory & Risk Management, Python, Option Pricing, Probability & Stochastic Processes

Indian Institute of Technology, Madras — **Chennai, India**
Bachelor of Technology in Mechanical Engineering (GPA: 3.75/4.0) — **July 2020**
- Courses: Time Series Analysis, Machine Learning, Data Structures and Algorithms, Operations Research, Natural Language Processing, Multi armed Bandits, Game Theory, Probability and Statistics

SKILLS

Computing: Python, Java, R, SQL, Unix/Linux, MS Excel
Libraries: Numba, Pandas, Numpy, StatsModels, PyTorch, scikit learn, OpenCV, NLTK, Matplotlib
Knowledge: Financial Markets, Machine Learning, Statistical Modeling, Data Analysis
Trading Products: Futures, Commodities, Fixed Income, Equities, Options

EXPERIENCE

Greenland Investment Management — **Mumbai, India**
Quantitative Research Analyst — **December 2022 - September 2023**
- Prepared OHLC data from tick data and analyzed various commodity spreads to identify and quantify consistent arbitrage opportunities
- Applied quantitative techniques and statistical methodologies using python to construct fair value and volatility models, specifically tailored for asset valuations and risk assessment within commodity derivatives
- Collaborated within a team of researchers to conceive, back test and optimize automated trading strategies focused on delivering high Sharpe alpha leading to deployment of exposure totaling USD 50 million
- Formulated a range of performance metrics to analyze and monitor live trading results, concurrently creating efficient Python scripts for automating daily generation of these reports

Wells Fargo — **Bangalore, India**
Software Engineer — **August 2020 - December 2022**
- Collaborated with a team of engineers to develop a distributed transaction processing system using Apache Flink, resulting in a 50% reduction in processing times and improving reliability of a critical customer-facing application
- Designed and developed an unsupervised recommendation system for a customer networking app, leveraging latent semantic hashing and cosine projections to quantify customer similarity
- Defined code quality standards and enforced across division by creating a repository static code analysis of rules using custom SonarQube plugins
- Collaborated with principal engineers to design and develop a Spring Boot micro-services development accelerator tool, automating cross cutting concerns and providing code generation to reduce development time by 30%

NoBroker.com — **Bangalore, India**
Data Scientist Intern — **May 2019 - July 2019**
- Processed raw audio transcription corpus to build an n gram language model using Knser-Ney smoothing
- Reviewed OpenCV literature and implemented white noise and blur estimation algorithms to improve image processing systems
- Constructed an end to end scalable machine learning pipeline creating specialized process to expedite data collection and preparation for training an Image Aesthetic Appeal ranker model, achieving a 10x acceleration in data labelling
- Built a CNN model based on then state of art literature and obtained an accuracy of around 80% for pair wise rankings on Aesthetic Appeal

ADDITIONAL INFORMATION

Languages: Telugu (fluent), Hindi (intermediate)
Interests: Swimming, Badminton, E-sports, Chess