Aman Savla

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EDUCATION

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

Maharashtra Institute of Technology   **Pune, India**
Bachelor of Technology in Computer Science and Engineering (GPA: 3.87/4)   **June 2022**
- Courses: Data Structures and Algorithms, Differential Equations, Multivariable Calculus, Probability Theory, Machine Learning, Deep Learning, Natural Language Processing

SKILLS

Computing: Python, C++, AFL, AmiBroker, Jupyter, R, SQL, MS Office
Knowledge: Financial Markets, Algorithmic Trading, Machine Learning, Data Analytics
Trading Products: Options, Futures, Equities
Other: Financial Engineering Specialization, Algorithms Specialization, Financial Markets - Coursera

EXPERIENCE

Swan Capital   **Mumbai, India**
Quantitative Research Analyst   **June 2022 - May 2024**
- Led development of quantitative trading strategies for equity derivatives through data-driven research and backtesting in Amibroker and Python
- Optimized strategies for dynamic market conditions, boosting robustness and reducing drawdowns by over 40% while increasing returns by 30%
- Implemented a Black Scholes Model to simulate trades in adverse conditions and to fix data holes
- Conducted Regime Analysis to evaluate strategy profitability across different market conditions
- Headed a team in developing a framework for integrating alternative data into the research pipeline, creating advanced scripts for data scraping and analysis leveraging parallel processing
- Revamped existing backtest framework with vectorization, boosting processing speed and handling of larger files

KuKuFM   **Bangalore, India**
Software Engineer Intern   **August 2021 - November 2021**
- Developed a tool for business analytics to track all affiliate links and advertising interactions
- Created a pipeline to scrape data from creator platforms such as YouTube, Instagram and Facebook and performed data updates in a batched manner to optimize compute and costs, with Python and BigQuery
- Initiated development of a recommendation system utilizing Nonnegative matrix factorization techniques

ACADEMIC PROJECTS

Maharashtra Institute of Technology   **Pune, India**
Real Time Motion Recognition for Sports Performance Enhancement   **November 2021 - May 2022**
- Designed a model with a ResNet-50 backbone and trained it for exercise classification in recorded videos with 92% accuracy
- Implemented and trained an LSTM model for realtime exercise classification and posture evaluation with 74% accuracy using a custom-curated dataset to ensure robust training and validation

Stock forecasting and portfolio optimization   **May 2021 - July 2021**
- Predicted stock prices/trends using various ML algorithms such as ARIMA, SARIMA, LSTM, with RMSE as the evaluation metric and creating a portfolio with these predictions
- Optimizing the portfolio using MCS, MVO and implementing modern portfolio theory

EXTRACURRICULAR

Rotaract Club of Pune Pride   **Pune, India**
Club President   **July 2020 - June 2021**
- Coordinated professional development and community service events with a team of 45+ members. Organized fundraisers during the pandemic, raising over Rs. 80,000 to support the underprivileged

ADDITIONAL INFORMATION

Interests: Skiing, derivatives trading, poker, powerlifting, badminton