

Sharat Nimmagadda

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EDUCATION

M.S. Computer Science, *University of Colorado Boulder*

Exp. June 2020

- Design and Analysis of Algorithms, Machine Learning, Natural Language Processing, Deep Learning, Computational Cognitive Neuroscience
- **Teaching Assistant** for Data Structures in C++

B.E. Computer Science, *BITS Pilani, India*

June 2014

TECHNICAL SKILLS

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|--------------|------------|----------------------------------|
| • Java | • Big Data | • Numpy |
| • Python | • Spark | • MyBatis |
| • C++ | • Node.js | • Spring |
| • SQL | • REST | • Object Oriented Programming |
| • Javascript | • Hadoop | • Data Structures and Algorithms |

WORK EXPERIENCE

Data Science Intern, *Hilabs, Maryland, USA*

May 2019-July 2019

- Developed **Association mining** and **Anomaly detection** solutions for health care insurance data.
- Implemented **Jensen - Shannon divergence** as a measure to quantify driving factors for anomalies and patterns in data.
- Developed a tool to enable business users to add deterministic rules using **Scala reflection** toolbox.
- Implemented duplicate record detection framework using **Locality Sensitive Hashing**.
- Development on huge volumes of data(53M member records) using **Spark, Spark-ml, Spark-sql** and **Hadoop hdfs**.

Data Scientist/Quant Researcher, *Risk Analytics, Morgan Stanley, India*

Jan 2017-June 2018

- Involved in the quarterly computation of Risk Weighted Assets worth **\$60B** by estimating projections of potential volatilities under various stressed economic scenarios using **regression** based models.
- **Designed** and tested **methodologies** for computing risks of credit asset classes which are not captured adequately by firm's existing models due to data complexities and impacts of additional risk factors. Model development was in **Python** and **R**.
- Performed **econometric testing** for VaR models and quarterly model redevelopment using the most recent data to update regression parameters.

Senior Technology Associate, *WM Technology, Morgan Stanley, India*

Aug 2014-Dec 2016

- **Developed** Morgan Stanley's flagship application UMAX to improve the efficiency of managing financial portfolios for **15000+** financial advisors.
- **Designed** and built **Java REST** based services using Apache CXF and Integrated **Spring** and MyBatis using Mappers and ensured test coverage of about 80 percentage.
- Developed the front end for UMAX in **AngularJS/HTML**.
- Engineered generic framework to streamline generation of reports using freemarker template engine; reduced the lead time for development by 75 percentage.
- **Mentored** a technology intern by providing guidance with code and the systems.
- Proactively involved in the firm's toastmasters club.

Technology Intern, *Wealth Management, Morgan Stanley, Mumbai, India*

July 2013-Dec 2013

- Developed **Android** based Proof of Concept using Mitek MiSnap imaging technology enabling remote check deposit for the financial advisors.
- Built an **Android** Proof of Concept for enabling voice based interactive banking.

HACKATHONS

Technophilia, *Morgan Stanley's FinTech Hackathon, Mumbai, India*

- Developed a CDS contract(hedge against the default of a bond) on Ethereum. **June 2016**
- Developed a crypto currency wallet supporting Bitcoin and Litecoin using **NodeJS, AngularJS, CouchDB**, Blockr API. Won the **first prize**. **June 2015**

Hackcoin, *Blockchain Hackathon, Mumbai, India*

- Built **Ethereum** based smart contracts using Solidity for standardized Futures contracts and was awarded the **Microsoft sponsored prize**. **Sept 2015**