

PARTHA SEN

Bangalore | 9002228212 | parthasen@aol.in

<https://www.linkedin.com/in/parthasendotnet> | <https://github.com/parthasen> | <https://twitter.com/parthasen>

professional summary

I am building data science, machine learning based medium frequency trading set up using Amibroker, Python, Interactive Brokers API for Last 3 years .

I have founded a start up from November, 2016 to help NSE investors. I wish to continue same along with my future role where I can extrapolate Machine Learning, deep learning, and computer vision experience without any conflict of interest.

achievements

- 90% validation accuracy for NN training and around 80% accuracy in SVM, Trees, Bayes for trading strategies
- Back-testing result of strategies records 40% plus profit. MFT trading system is able to trade 12 per day per stock
- Successfully shifted from R and java to python programming for data science and machine learning applications.

publications

- Importance Investors' Sentiment where Significance of Micro and Macro Variables is Low for Building Trading Strategy. <http://indianjournalofcapitalmarkets.com/index.php/ijrcm/article/view/102612>
- Chapter 15, Applications on Computational and Financial Econometrics (Bloomsbury, edited from IIT, KGP; funded by CSIR and NABARD) <http://www.bloomsbury.com/in/an-application-on-computational-and-financial-econometrics-9789382951360/>
- Importance of stock index in acquisition of Indian companies (International Journal of Trade, Economics and Finance vol. 3, no. 2, pp. 078-081, 2012) DOI: 10.7763/IJTEF.2012.V3.178 <http://ijtef.org/papers/vol3no2-Contents.pdf>
- Significance of Nifty Index: mergers in India (International Proceedings of Economics Development and Research, Vol.32, 2012) <http://ipedr.com/list-55-1.html>
- Effect of Financial Crisis (Sikkim Times, March 13, 2009,) https://www.researchgate.net/publication/303923465_Recession_2009_Effect_of_financial_Crisis

projects

- Score Prediction before appointment https://github.com/parthasen/PRO/blob/master/R_rJava_mongo
- Volatility prediction https://github.com/parthasen/PRO/blob/master/volatility_R_java_gui
- Computer vision application to find lane line <https://www.youtube.com/watch?v=Rd-IOZDJxn8>
- CNN-NVIDIA model to train car <https://www.youtube.com/watch?v=TtLeXqulQ3s>

experience

- US Stock market research, analysis, programming and backtesting to beat return of index by 15%
- Reading research papers and journals to solve trading and strategies related problems.

skill

- Amibroker|Python|Computer Vision|Tensorflow|Keras|Deep Learning|CNN|Sentiment Analysis
- Innovative, responsible, perfectionist

work history

- Relevant experience is more than 5 years

Algoix Tech. LLP	Founder, Coder	Nov, 2016 - till now	Bangalore	www.predicsense.com
Contractual	Quantitative Analyst	Jan, 2014 - till now	Kolkata	Building MFT trading setup and strategy to get 15% plus index return
HSBC	Hedge Fund -PV	May, 2007- Aug, 2008	Kolkata	Finding Breaks and pricing from Bloomberg
Lohia Sec.	Research Associate	Feb, 2007 - May, 2007	Kolkata	Selecting news from Bloomberg, NW18, Reuters and finding impacts to stock price in short term
K.R Inc	Junior Programmer	July, 2000 – May, 2001	Kolkata	Java code reviewing

education

- MBA Finance | BE Mechanical from National Institute of Technology, Surat

certification

- Sun Certified Java Programmer (SCJP 2) | DS and Algo Trading by Dr. Yves Hilpish | Self Driving Car Engineer from Udacity (class of December 2016)