

RAHUL, PH.D.

PROFESSIONAL EXPERIENCE

- Quantitative Analyst**
Pinebridge Investments
Mumbai, India
• Designed a composite ESG factor reducing portfolio drawdown by 1%
June 1, 2019 – present
- Manager Data Science**
Trafigura Global Services
Mumbai, India
• Delivered a data product with the dashboard to predict Co-Integrated Time Series for Cross-Hedging Future Instruments
Aug 6, 2018 – May 24, 2019
- Data Science Associate**
Blackrock Services India Pvt.Ltd
Gurgaon, India
• Designed a methodology using company business description to identify Cohorts of Stock for the Thematic Funds
• Lead the team of 4 and streamlined the hiring using HackerRank helping team to grow from 1 to 11
Sep 7, 2015 – Aug 3, 2018
- Data Science Research Scientist**
Data Science Practice, Impetus Info-tech Pvt. Ltd.
Noida, India
• Lead the team of 3 to deliver model validation of a catastrophe risk model, which increased efficiency by 33% on the short timeline
Jan 23, 2015 – Aug 31, 2015

EDUCATION AND RESEARCH

- Postdoctoral Research Fellow**
McGill University
Montreal, Canada
2014
- Sessional Lecturer**
Department of Applied Mathematics, University of Waterloo
Waterloo, Canada
2013
- Department of Applied Mathematics, University of Waterloo**
Doctor of Philosophy
Waterloo, Canada
2012
- Center of Teaching Excellence, University of Waterloo**
Certificate in University Teaching
Waterloo, Canada
2012
- School of Computational and Integrative Sciences, JNU**
Master of Technology
Delhi, India
2008
- Department of Electronic Sciences, University of Delhi**
Master of Science
Delhi, India
2005
- Sri. Aurobindo College, University of Delhi**
Bachelor of Science
Delhi, India
2003

CONTACT INFO

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<https://github.com/r2rahul>

<http://r2rahul.github.io/>

[in.linkedin.com/in/r2rahul/](https://www.linkedin.com/in/r2rahul/)

Technical Skills

Imperative Programming:

Python, R, MATLAB. Also ability with: C, JavaScript, Shell, Julia

Functional Programming: F#

Specialized Tools: Dask, Pystan-Bayesian Modeling, High Performance and Distributed Computing, OpenMP and MPI, pySpark, Keras and TensorFlow, Prophet, *R data science stack*, *Python data science stack*

Data Pipeline Tools:

Elasticsearch, openTSDB, SQL Databases

Production Tools: Docker, R Packrat, Python Virtual Environment, Make, Sumatra

Computational Essay Tools:

Markdown, Jupyter, R Knitr

Cloud Platform: GCP, AWS

Visualization Tools: [Circos](#), Inkscape, Xfig, Bokeh, R Shiny, Plotly

Version Control: Git, Git-lfs, SVN

OpenSource Packages

R package expdata: Developed a light weight exploratory data analysis package using data.table in R. [Package Code](#)

SocialSent Custom Sentiment

Lexicon Generator: Upgraded Python Package to work with Python 3 and Keras Functional API [Package Code](#)