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EXPERIENCE

IBM

San Francisco, CA

Senior Data Scientist & Managing Consultant

July 2020 - Present

o Bias in actuarial models: Understand the bias in actuarial data and understand its impact in light of COVID-19 and Black Lives Matter movement. Analyzed for factors such as credit score and traffic police stops on pricing of financial products. Also, designed a data pipeline to include fairness metrics in current models. Technology Used: Python, Deep Learning, GANs, Docker

Covid Recovery Index: Lead a team of 4 to develop a COVID impact planning strategy for one of the top automobile insurer in the US by predicting the impact of COVID on driving at a county level with a MAPE of 10% for 500 large US counties using ping data from cellphones and other socio-economic and epidemiological variables. The aggregated signal was fed into actuarial models giving a strong signal at a county level.

Technology Used: python, pyspark, fbprophet, Tableau, postgres, IBM Cloud - Object Storage/Analytics Engine, SQL

IBM

San Francisco, CA

July 2018 - June 2020

Data Scientist & Senior Developer

o Advanced Automation Platform: Conceptualized an AWS Serverless architecture to automate claims processing for one of the top insurers in the United States. Lead and worked with a team of developers to implement and roll out to production within 4 months. Improved straight-through processing by 30%.

Technology Used: python, SQL, sqlalchemy, Terraform, Gitops, AWS lambda, SQS, DynamoDB, Step Functions, ECR, APIGateway

- Legal Billing Anomaly Detection: Developed a proof of concept and later helped implement a full product for a Fortune 10 company to help them find anomalies in legal billing data using NLP and multi-class classification. Helped the client save over 20% in legal bills and reduce the review times by 90% per invoice for a particular subset of the legal billing category. Technology Used: python, spacy, NLP, flask
- Search Optimization: Lead the effort to apply machine learning and Lucene to optimize the enterprise search i.e elasticsearch of a leading financial services client. Technology Used: python, flask, NLP, RNN, elasticsearch
- Natural Language Classification: Developed a state-of-the-art classification system which classifies queries generated in natural language to a set of defined categories. Also, developed infrastructure using scala and AKKA http to support the machine learning models to be served on the network using a REST API. Technology Used: scala, Spark ML, NLP, Akka Http, Java

Citadel LLC. Software Engineer

Chicago, IL/London, GB

Mar 2014 - Apr 2017

o Data Quality Monitoring System: Developed an automated monitoring system to check the quality of external data from over 50 vendors using state-of-the-art statistical data analysis, resulting in 200% decrease in turnaround time in data check validations.

Technology Used: python, perl, bash, SQL Server

- Commodity Trading Modelling: Architect-ed a front-end interface, enabling the trading team to run models on-demand and make quick decisions. Revamped the legacy MS-Excel analysis system to use python along with modern scientific packages, reducing the model development and testing time exponentially. Technology Used: Django, python, SQL, HTML
- Future Pricing Model: Implemented a Future Value model to generate trading signals for soft commodity futures. Technology Used: python, Excel Solvers

EDUCATION

Carnegie Mellon University

Pittsburgh, PA

Master of Information Systems Management; GPA: 3.87 (Highest Distinction, Dean's List) May - 2018 Courses: Machine Learning, Distributed Systems, Database Management, NoSQL, Statistics, Data Structures, Optimization, Economic Analysis, Practical Data Science, Managing Disruptive Technologies, Data Mining

Birla Institute of Technology

Mesra, India June - 2011

Bachelor of Computer Science; GPA: 3.5 (7.70/10.0 - First Class with Distinction)

SKILLS SUMMARY

- Languages: Python, SQL, Java, Scala, Go, R, C++
- Tools & Skills: Data Science, Machine Learning, Analytics, Data Visualization, Deep Learning, Statistics, Data Mining, Terraform, Spacy, Spark, Tableau, Keras, TensorFlow, GIT, MS-Excel, IBM Cognos, Pytorch, Data Version Control, MLFlow
- Databases: Postgres, DynamoDB, ElasticSearch, MySQL, MS-SQL, Redis
- Cloud: AWS, GCP, IBM Cloud