

RONAK DILIP SHAH

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SUMMARY

Backend Engineer with 2+ years of experience in scalable systems and 5+ years in ML/data. Proven fintech impact through automation, tooling, and risk modeling

EXPERIENCE

MerQube Inc. - Backend Engineer

San Francisco Jun 23 - Present

- **Async Target Portfolio API:** Built an API endpoint enabling clients to submit target portfolios for automated index rebalancing, launching 100+ indices and generating \$600k annually
- **Index Platform API:** Designed and scaled production-grade FastAPI backend on K8s, improving developer and operations experience on working with index code
- **Real Time Infra:** Led real-time infra upgrades using time-based autoscaling and safe rollovers, improving system uptime and reducing deployment costs by \$10k/month
- **File Monitoring Service:** Built resilient file monitor service with user-defined workflows and integrated prometheus metrics and Grafana alerts, adding \$100k in ARR
- **Multi Asset Framework:** Engineered object oriented framework with abstract interfaces and modular components for multi-asset indices; enabled reusable, type-safe index development
- **Index Reporting Engine:** Engineered scalable, standardized reporting pipeline for 8000+ indices. Implemented robust data validation using pydantic to ensure accuracy and reliability
- **Self-Service Index API:** Delivered client-facing API for index creation and backtesting; enabled near real-time onboarding of custom index strategies

Affirm Inc. - ML Engineer

Pittsburgh Oct 21 - Feb 23

- **Merchant Risk Modeling:** Built a CatBoost model to estimate daily merchant risk, improved loss prediction accuracy by 20%
- **Intelligent Merchant Onboarding Platform:** Developed a GBM model and rule engine for merchant onboarding, reducing fraud losses by 10% and increasing approval rates by 4%
- **Graph Analysis for Risk:** Designed a merchant portfolio graph using PII and attribute data, leveraging graph mining techniques to reduce fraud losses by 4%

FedEx Ground Inc. - Data Engineer Intern & Data Engineer

Pittsburgh Jul 20 - Sep 21

- **Weekly Performance Dashboard:** Automated weekly financial performance dashboards for the CFO's office, reducing manual reporting time by 50%
 - **Data Pipeline:** Created streamlined data processing pipeline using Apache Scoop, Bash and SQL to deliver performance reports to the stakeholders
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PROJECTS

Portfolio Optimization

- Built a Flask-based tool with Clickhouse and CI/CD for portfolio optimization
 - Published research paper: A unified framework for fast large-scale portfolio optimization [[link](#)]
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AWARDS & ACHIEVEMENT

- Award of Honor for Outstanding Academic Excellence in AMS, Stony Brook University
 - Graduate Certificate in Quantitative Finance from AMS, Stony Brook University
 - Published *A unified framework for fast large-scale portfolio optimization* research paper [[link](#)]
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EDUCATION

MS Applied Math and Stats - Stony Brook University, GPA: 3.95/4

New York Aug 19 - May 21

Bachelor of Technology - SVNIT, Surat, GPA: 8.51/10

Surat, India Jul 12 - May 16

SKILLS

Languages: Python, Julia, JavaScript, R, SQL, Go, Bash

Tools/Libraries: DBT, AWS, Spark, Git, Ansible, Flask, Pydantic, Docker, OpenLens, Kubectl, Helm

Machine Learning: Tree Models, Convex Optimization, Linear Models, Stochastic Calculus