Sachin Kumar Singh

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EXPERIENCE

Atlanta, GA • Lucena Research

Data Scientist Summer 2012 and 2013

o Portfolio Management: Created models for portfolio hedging, portfolio optimization and price forecasting. Also creating a strategy backtesting engine used for simulating and backtesting strategies.

• QuantDesk: Python backend for a web application used by hedge fund managers for portfolio management.

• Georgia Institute of Technology

Atlanta, GA

Research and Teaching Assistant

Jan 2012 - Dec 2013

- o Research Assistant Machine Learning: Research on machine learning for portfolio hedging and replication algorithms. Modeling low-risk & continuous-return strategies. Developed the python library QSTK.
- Teaching Assistant Computational Investing: The online course on Coursera, had more than 100,000 students enrolled. It was featured on the 11 Alive News and the Atlanta Journal Constitution. Involved in creating assignment, exams and conducting recitation sessions. Also taught the on-campus version of the course.

Projects

• QuantSoftware Toolkit: Open source python library for financial data analysis and machine learning for finance.

EDUCATION

• University School of Information, Communication and Technology GGSIPU, New Delhi Bachelor of Technology; CGPA: 7.6 Aug. 2018 - July. 2022(Expected)

• Pratap Public School

Karnal, Haryana

Higher Secondary; Percentage: 93%