

# Sahil Punchhi

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## PROFILE

- Pursuing **Master of Science in Information Technology** at UNSW (majors: Data Science, AI)
- Strong **predictive modelling** and **machine learning** experience with 2 years at ICICI Bank, India
- Programmed and developed new tradable assets for the Global Markets Group at **J.P. Morgan**
- **MITACS Globalink Scholar** (2015) at UNB, Canada for an academic exchange research project
- **Australian professional experience** with JB HiFi in commercial operations

## EDUCATION

### Master of Science (Information Technology, majors: Data Science, AI)

University of New South Wales, Sydney, Australia; **CGPA 82/100**

**Jul 2018 – May 2020**

### Master of Science (Economics) and Bachelor of Engineering (Mechanical)

BITS Pilani, Pilani, India; **CGPA 8.97/10**

**Aug 2011 – May 2016**

## RELEVANT EXPERIENCE

### Data Analyst, Manager (Band I)

**Jul 2016 – May 2018**

#### ICICI, Business Intelligence Unit, Hyderabad, India

Engaged with various business teams to provide analytical solutions and insights to complex problems.

Delivered key projects in predictive modelling, machine learning and text mining.

- **Automatic Text Classification:** Classified employees into 4 categories to obtain behavioural characteristic trends and sentiments through document classification and sentiment analysis
- **Family Members Identification:** Identified accounts of family members of certain set of customers on the basis of address match using Jaccard distance, which were added in monitoring for frauds
- **Credit and Market Risk:** Developed pooling logic for retail asset portfolios with respect to two different dimensions of risk: Likelihood of default (Probability of Default i.e. PD) and Expected recovery (Loss Given Default i.e. LGD); Assessed factor sensitivity of portfolios using measures like modified duration in case of fixed income products and market value in case of equity

### Analyst

**Jan 2016 – Jun 2016**

#### J.P. Morgan Services, Global Markets Group, Mumbai, India

- Developed trading strategies for exotic options and derivatives on python-based platform "Athena"
- Analysed global markets for different trading instruments and their percentage share of profits

## ADDITIONAL EXPERIENCE

### Teaching Assistant – Foundations of Computer Science

**Feb 2019 – Present**

#### University of New South Wales, Sydney, Australia

- First point of contact for questions pertaining to proofs of complex mathematical algorithms
- Assist senior faculty to evaluate and grade students through feedback on classroom performance

### Sales Representative

**Nov 2018 – Jan 2019**

#### JB HiFi, Sydney, Australia

- Set new records for sale and number of customers served; including value generated from upselling
- Provided after sales support, guided clients to improve user experience

**Mitacs Globalink Intern****May 2015 – Aug 2015****University of New Brunswick, Fredericton, Canada**

- Worked under Dr. Victoria Chester on 'Kinematic multi-segment foot models' for gait analysis
- Cultural exchange program to get international exposure and work with students from other countries

**ACADEMIC PROJECTS**

- Designed a task scheduler for an embedded system using binomial heap-based priority queue
- Developed an agent to play the game of nine board Ultimate Tic-Tac-Toe using score heuristic
- Analysed various characteristics of a maze using recursivity, A\* and depth-first search

**AWARDS AND ACHIEVEMENTS**

- Awarded UNSW Future of Change Scholarship for postgraduate program in IT **Jul 2018**
- Awarded for the project 'IFRS9 ECL Estimation' in the category 'Intelligence' at ICICI **Oct 2017**
- Promoted in 1 year from 'Management trainee' to 'Manager-I' for exemplary performance **Jul 2017**
- Won a Case Study Competition in environmental law studies by NLIU awareness cell **Aug 2016**
- Awarded 2<sup>nd</sup> prize for the project 'Collaborative consumption' at BITS Pilani **Mar 2015**

**EXTRACURRICULAR ACTIVITIES****Team Leader, UNSW Hero Program****Dec 2018 – Feb 2019**

- Pitched an innovative service improvement project and participated in various industry workshops

**Schooling Operations Head, National Service Scheme****Aug 2012 – Mar 2018**

- Spear-headed operations at NSS Night School and inculcated community development approach

**Joint Coordinator, Creative Activities Club, fine arts society, BITS Pilani****Aug 2013 – May 2015**

- Organized workshops and raised sponsorship for 4 events with 800 guests in cultural fest (OASIS)

**CERTIFICATIONS AND CONFERENCES****Machine Learning training by Math Logic****Apr 2017**

- Focused on machine learning and deep learning models that can lead to 10%-30% performance improvement over traditional modelling paradigms in a variety of use cases

**Harvard US-India Initiative Conference****Jan 2017**

- Addressed some of India's most pressing social, economic and environmental issues in a student run organization that aims to create a dialogue between Indian and American youth

**Chartered Financial Analyst, Level-1****Dec 2016**

- Professional designation received from the CFA institute, formerly AIMR that measures the competence and integrity of financial analysts

**TECHNICAL SKILLS**

- Python, R, C, Java, Scala, SQL, SAS, VBA, Microsoft Office (Word, Excel, PowerPoint and Outlook)

**REFEREES**

Dr. Helen Paik, UNSW

Kaunteya Guha, ICICI

Abhinav Krishna, J. P. Morgan