

Sahil Punchhi

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PROFILE

- **Master of Information Technology** (majors: Data Science, AI) student at UNSW with a distinction
- 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 Information Technology (majors: Data Science, Artificial Intelligence)

Jul 2018 – May 2020

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

- Awarded UNSW Future of Change Scholarship for the postgraduate program in IT

Jul 2018

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

Aug 2011 – May 2016

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

- Awarded 2nd prize for the project 'Collaborative consumption' in the technical fest Apogee

Mar 2015

RELEVANT PROJECTS AND EXPERIENCE

Laboratory Earthquake Prediction

Jun 2019 – Jul 2019

- Predicted the time that an earthquake will occur in a laboratory test using gradient boosting framework (XG-Boost and Light-GBM); The laboratory test applies shear forces to a sample of rock containing a fault line and if the physics are ultimately shown to scale from the laboratory to the field, billions of dollars could be saved in infrastructure

Task Scheduler for an Embedded System

Feb 2019 – Apr 2019

- Designed a feasible schedule for the task set for an embedded system such that all the timing constraints are satisfied using binomial heap-based priority queue

Data Analyst, Manager

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
- Promoted in 1 year from 'Management trainee' to 'Manager-I' for exemplary performance
- Awarded for the project 'IFRS9 Expected Credit Loss Estimation' in the category 'Intelligence'

Jul 2017

Oct 2017

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

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. Michael Thielscher
Professor, UNSW

Anirudh Vanimesetty
Senior Consultant, KPMG

Abhinav Krishna
Equity Sales Associate, J.P. Morgan