Sarthak Mittal

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Education

Indian Institute of Technology (IIT) Bombay

Nov 2020 - Jun 2024

• Bachelor of Technology in Computer Science and Engineering (with Honors)

GPA: 9.25/10.0

- Exchange student at the University of Geneva, Switzerland in Geneva School of Economics and Management (GSEM)
- Coursework: Financial Markets, Statistics & Probability, Data Structures, Algorithm Design, Reinforcement Learning

Work Experience

Software Engineer, Stripe – Bengaluru, Karnataka, India

Jul 2024 – Present

Quantitative Strategist Intern, Quadeye Securities - Gurugram, Haryana, India

May 2023 - Jul 2023

- Computed option premium with 99% accuracy using greeks and Newton-Raphson method for implied volatility (IV)
- Implemented Black Scholes Pricing model in C++ with low-latency (700 μ s for 200+ strike prices per time snapshot)
- Designed α s achieving 1.4 sharpe using interpolation of cubic splines with 3-7 knots and parameterised IV surfaces

Machine Learning Intern, Prodigal SoftTech – Mumbai, Maharashtra, India

Dec 2022 - Jan 2023

- Analysed architectures and compared **ROUGE scores** of **8+** LLMs including PEGASUS and BART for **text summarisation**
- Determined BART-large model to be 20% plastic for summarisation by fine-tuning on 5% tweaked SAMSum Corpus set

Language Modeling Intern, International Workplace – Cambridge, England, UK

May 2022 - Jul 2022

- Deployed a language model to map 500+ newsfeed articles to top 5 learning outcomes as a web API using Azure ML
- Implemented prefix matching and a probability density function (PDF) with 3 variables to predict learning outcomes

Software Developer Intern, Greatfour Systems – Hyderabad, Telangana, India

Dec 202

- Utilised Python API for OpenCV and MTM for multi-scale template matching to counting tablets in medicine packets
- Improved counting algorithm speed by 60% using 4+ enhancements including use of geometric progression for resizing

University Projects

Algorithmic Trading | Learner's Space – Web and Coding Club, IIT Bombay

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- Deployed trading strategies in Python and compared styles like Momentum and Paired Switching for market performance
- Achieved profits of up to 160% and 500% by executing the algorithms on post-recession SENSEX 30 data of 2009 2010

Mega NetWorks | Databases and Information Systems Lab (CS 387)

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- Designed a clone of LinkedIn with a database having 10+ relational entities using PERN stack along with CSS styling

P2P Network Simulator | Computer Networks Lab (CS 252)

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- Utilised minimum-hop graph algorithm and sockets in C++ to transfer files between client ports using TCP connections
- Automated the network simulation using configuration files and Bash along with MD5 hash verification for file transfer

Attendance System | Artificial Intelligence and Machine Learning Lab (CS 335)

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- Built an automated university attendance system using deep learning techniques and facial recognition neural nets
- Trained the embedding vector model using triplet loss and achieved 75% validation accuracy with softmax classifier

Additional Experience

Department Academic Mentor, Computer Science and Engineering – IIT Bombay

May 2022 - Apr 2023

- Selected to **lead** the **academic resources team** from among **80**+ applicants after extensive interviews & peer reviews
- Mentored **6** sophomores to assist them with academic and personal difficulties and guide their **holistic development**

Class Representative, Computer Science and Engineering – IIT Bombay

Aug 2021 - May 2022

- Served as the primary point of communication between professors, CSE council, and a batch of 175+ undergraduates
- Initiated the creation of a Telegram group to host 20+ polls for collection of batch opinion about academic activities

Technical Skills

Languages: C/C++, Python, Java, ReactJS, HTML/CSS/JS, LaTeX, NodeJS, SQL, Dart, Bash, Sed, Awk, VHDL, Flex, Bison Development: Git, Django, MATLAB, Spark, Kafka, Flutter, Android Studio, AWS, AzureML, Wireshark, GDB, Docker