Siddhant Sukhani

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Education

Stanford University **2025–2027**
Masters of Science in Computational Mathematical Engineering (Mathematical Computational Finance Track)

Georgia Institute of Technology **2022–2025**
Bachelor of Science in Applied Mathematics and Computational Data Analysis *CGPA: 3.97*

Publications

SubjECTive-QA (NeurIPS Datasets and Benchmarks 2024) **Aug 2023 – Dec 2024**

- Pardawala, H., **Sukhani, S.**, Shah, A., Kejriwal, V., Pillai, A., Bhasin, R., DiBiasio, A., Mandapati, T., Adha, D., & Chava, S. (2024). *SubjECTive-QA: Measuring Subjectivity in Earnings Call Transcripts' QA Through Six-Dimensional Feature Analysis.*
- **Awards**: President's Undergraduate Research Award, College of Sciences Award, Student Government Award.

Language Modeling for the Future of Finance **June 2024 – Present**

- Scraped 400 papers from ACL Anthology using Selenium and filtered financial criteria to synthesize an initial taxonomy.
- Analyzed and segregated papers based on methodologies, tasks, data years, sources, metrics, code availability, funding.
- Conducted in-depth quantitative and qualitative analysis of the financial AI space over 7 years and under review at the Conference on Language Modeling (CoLM).

Words That Unite The World **Aug 2024 – Present**

- Scraped monetary policy communications from 27 central banks across 28 years (380k total sentences).
- Analyzed and annotated 25k sentences and developed 133 page annotation guide (unique for each bank).
- Evaluated 16 LMs over 15,075 benchmarking experiments with zero shot, few shot & annotation guide prompting.
- Conducted Agentic meeting minute generation and economic analysis with inflation based data.
- Submitted 233 page paper to Neural Information Processing Systems D&B 2025. Under Review.

Work Experience

Financial Services Lab, Georgia Institute of Technology **May 2024 – Present**
Fintech Fellow & Undergraduate Research Assistant *Atlanta, GA*

- Creating a backtrading engine using Monte Carlo simulations and bootstrapping.
- Coding framework for financial data using `backtrader` to compute 55 risk metrics per strategy.
- Designing methods to scrape SEC-EDGAR filings (10-K, 10-Q, 8-K) and identify credit agreements.

Prabhudas Liladhar **Jan 2024 – Jul 2024**
Quantitative Researcher *Remote*

- Collaborated with quantitative traders and engineers to develop a contribution-attribution model for mutual funds.
- Enhanced relative value analysis for mutual funds, improving analytical systems by 22%.
- Developed a five-layer mutual fund analyzer using advanced statistical, quantitative, and econometric models.
- Generated a novel trading strategy and ML-based tool achieving 13.5% alpha with a team of 15 researchers.

Mathematics Department, Georgia Institute of Technology **Aug 2023 – Dec 2024**
Honours Undergraduate Teaching Assistant *Atlanta, GA*

- Teaching honours-level differential equations and multivariable calculus to classes of 50+ students biweekly.

Research and Projects

FIdent (Advised by Dr. Sung Ha Kang) **Mar 2024 – Present**

- Exploring novel applications for identifying differential equations (WeakIDENT) in noisy datasets and financial markets.
- Evaluating long-term stock behavior using Fast Fourier transforms, linear algebra, and differential equations.

Skills and Rankings

Programming: Python, R, C, Java, Power BI, Microsoft Office Suite, Visio, SQL, Azure, Tableau, MATLAB, SAS
Libraries: PyTorch/TensorFlow, QuantLib, Alphalens, Backtrader, cvxpy, QuantEcon, scikit-learn, Keras, Transformers
Rankings: Putnam 2023 (Score: 20), AMC12A (India Rank #1, 144/150)
Certifications: Karate Black Belt (DAN II), PADI Divemaster (75+ Dives, 5 Specializations), Emergency First Responder