Sidhant Nagpal

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Tower Research Capital

Gurugram, India

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Software Engineer

Experience

Jun 2019 - present

- o Implemented low-latency exchange simulators for APAC, EMEA, US venues (NSE, HKFE, OSE, KRX, Eurex, DarkPools) pushing the accuracy over 95% for reproducible research and back-testing while providing on-demand uptime. Keywords: C++17, Python, Protobuf, CMake, Conda, Shell/Linux, Wireshark, Order Entry Protocols.
- o Developed a python library for computing contractual and notional positions (open and filled) for a range of asset classes - Equities, F/O, Spreads, Cryptocurrency, FX for usage in risk limits (distributed through conda).

Google Summer of Code

Remote

Org Member & Mentor & Student Developer for SymPy

Feb 2018 - Aug 2019

- o Implemented Fast Fourier Transform, Number Theoretic Transform, Walsh Hadamard Transform, Möbius Transform and corresponding convolutions using efficient algorithms and paradigms. Keywords: Python, Symbolic Math.
- Mentored two student projects in statistics for compound distributions and stochastic processes.

Multimodal Digital Media Analysis Lab

Delhi, India

Machine Learning Research Intern, IIIT Delhi & National University of Singapore

Apr 2019 - Jul 2019

- Worked on combining lexicon embeddings and word embeddings to detect trolling, profanity and hate-speech on social media platforms (like reddit, twitter) in collaboration with Bloomberg LP. This also involved implementing and training LSTM, GRU baselines using FastText and GloVe embeddings.
- Worked on feature selection (wrapper-based) for multimodal text classification on MeToo datasets.
- Contributed to FluxML, solving Cart Pole problem in Reinforcement Learning using DQN, Double DQN.

Intuit Software Engineering Intern Bangalore, India

May 2018 - Jul 2018

- o Incorporated encryption logic and messaging queue (AWS SQS) to decouple monolith architecture of Intuit's QuickBooks product - IntuitMarket.com (e-commerce portal) for AWS migration.
- Contributed to Intuit Data Protection Services SDK for cryptography as part of Intuit's Engineering Days.
- Finished in the top 2 of the intern hackathon for implementing IoT and AI-based solutions for Intuit's Mint product to automate expense tracking using NFC and Google Assistant respectively, for the Android platform.

Education

Netaji Subhas Institute of Technology, University of Delhi

Delhi, India

B.E. (Hons.) in Computer Engineering: 82.04% (Class I Distinction)

2015 - 19

Bal Bharati Public School, Pitampura

Delhi, India

12th grade (CBSE): 96%; 10th grade (CBSE): CGPA 10.0/10.0

2013 - 15

Publications

Nagpal, Sidhant et al. (2020). "A Guided Learning Approach for GANs". In: International Joint Conference on Neural Networks, IJCNN 2020 Glasgow, UK, July 19-24, 2020. https://git.io/guided-gan. IEEE, pp. 1-8.

Technical Skills

Languages: C++, Python, Go, Bash, JavaScript, Java, SQL, LATEX

Libraries: PyTorch, Keras, NumPy, sklearn, pandas, matplotlib, Jupyter, Selenium, Flask

Positions of Responsibility

Mentor, Google Code-in: Reviewed the contributions by students for Sustainable Computing Research lab. Fall 2018 Delegate, PyCon India: Organised a developer sprint for SymPy to engage open source contributions. Fall 2018

Achievements

Google Code Jam: Ranked 464 among 25K+ participants in Round 3 (semi-finals) of GCJ Competition.	2018
Google Kickstart: Ranked 60 among 800+ participants in Round B of Kickstart Competition.	2017
ACM-ICPC: Ranked 26 (Honorable Mention) in Asia Regionals of ACM-ICPC Competition at Amritapuri.	2017
Dean's Merit List: Awarded Merit Scholarship for securing a top 10 position in Computer Eng. Dept.	2016-17
Ramanujan Award: Recognition for excellent performance in Math courses by Computer Eng. Dept.	2016
Kishore Vaigyanik Protsahan Yojana: Recipient of the KVPY Fellowship by Govt. of India.	2015