Sidhant Nagpal

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EXPERIENCE

Tower Research Capital

Gurugram, India

Software Engineer

Jun 2019 - present

- Implemented **low-latency exchange simulators** for APAC, EMEA, US venues (KRX, HKFE, Eurex, UBS), pushing the accuracy over **95**% for reproducible research and back-testing while providing **on-demand uptime**.
- Developed a **financial position accounting** library to maintain open/filled **contracts/notional** for a range of **asset classes** with **underliers** (like futures, options), with **legs** (like spreads, crypto) for usage in **risk limits**.
- Deployed the position library as conda package through CI/CD pipelines with a dedicated build matrix.

Google Summer of Code

Remote

Org Member & Mentor & Student Developer for SymPy

Feb 2018 - Aug 2019

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

Multimodal Digital Media Analysis Lab

Delhi, India

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, USA.
- Worked on feature selection (wrapper-based) for multimodal text classification on MeToo datasets.

Intuit

Bangalore, India

May 2018 - Jul 2018

- $Software\ Engineering\ Intern$
 - 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.
 - o 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

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

Delhi, India

Publications

2013 - 15

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

TECHNICAL SKILLS

Languages: Python, C/C++, Java, Bash, SQL, Go, 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
Joint Entrance Examination: Secured 99.81 percentile among 1.3M+ candidates in JEE Mains.	2015
Kishore Vaigyanik Protsahan Yojana: Recipient of the KVPY Fellowship by Govt. of India.	2015
Scholar Platinum Medal: Recognition for academic excellence for 8 consecutive years in High School.	2008-15