Sourish Das

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EDUCATION

University of Waterloo Waterloo, ON

Honours Bachelor of Computer Science (Co-op)

• Relevant Coursework: OOP · Data Structures and Algorithms · Linux · Functional Programming · Compilers

EXPERIENCE

Software Engineering Intern

May 2023 - Sept 2023

Expected Graduation Date: December 2025

Baraka (YCombinator '21) 🗹

Dubai, UAE

- Increased total search requests by 17% by implementing a semantic search feature using OpenAI API and Milvus DB
- Reduced search latency by up to 60% for both lexical and semantic searches, leveraging Meillisearch and NNS
- Built a RESTful API to boost investments in dividend-paying stocks by 21.5% using TypeScript, NestJS and SQL
- Saved 10k dollars/month by developing an ETL pipeline to introduce new financial metrics using Python and SQL
- Implemented a microservice that detects fraudulent trades amongst 25k+ accounts, using Java, Springboot and EC2
- Utilized parallelization and caching in **TypeScript** to achieve an enhancement of +35% in API request response times
- Optimized data storage and retrieval mechanisms by integrating AWS S3 services, reducing data fetch time by 30%

Quantitative Developer

May 2023 - Present

WatStreet Waterloo, ON

- Developed an algorithm that identifies and records **Triangular Arbitrage** opportunities across both centralized and decentralized cryptocurrency exchanges utilizing **Jupyter Notebook**, **Python** and **Poloniex API**
- Researched **Cross-Exchange Arbitrage** opportunities between **Binance** & **Poloniex** to find **25**+ profitable pairs of coins
- Developed an SMA Crossover Strategy with an 89% buy/sell signal accuracy using Python, Pandas and Matplotlib

Full-Stack Developer

Sept 2022 - May 2023

University of Waterloo Satellite Design Team 🗹

Waterloo, ON

- Optimized satellite request handling by 20%, by creating a MySQL database managing 500+ records of telemetry data
- Created an ARO Request page with React & Firebase to reduce server-side incoming & outgoing response times by 40%
- Refactored the satellite's user authentication and data retrieval, to reduce latency by 35% and handle 500+ requests/hr

PROJECTS

Bull Forecast | Python, Streamlit, Yahoo Finance, Prophet, Pandas, Matplotlib 📢

- Developed a web app that previews up to 2 year price forecasts on +2500 stock and crypto holdings using Streamlit
- · Analyzed the relative return of different entities over a given time period using Python, Pandas and Matplotlib
- Uses **Monte Carlo** simulation to predict future lower-bound, upper-bound and mean prices for individual equities with an **81%** accuracy, allowing users to analyze price trends up to 2 years in the future using **Python**, **Pandas** & **Matplotlib**

RepMe | Python, OpenCV, Mediapipe, Flask, MongoDB, ReactJS, TailwindCSS 🖸

- Implemented image processing to accurately track reps of 5+ exercises in video streams using OpenCV and MediaPipe
- Achieved a rep counting accuracy of over 90%, by optimizing Python scripts through extensive testing and fine-tuning
- Designed a user friendly front-end using **React** and **Tailwind CSS** allowing users to track historical workout patterns

Stock Correlation Calculator | Python, Pandas, FastAPI, Matplotlib, Numpy, Chakra-UI, React 🖓

- Created a web app using **React** and **Chakra-UI**, that previews statistics and charts regarding a stock's correlation
- · Created a RESTful API to calculate Kendall Correlation between stocks using FastAPI, Python and Pandas
- Analyzed the highest correlated pairs of stocks in the S&P 500 using Python, Matplotlib and Pandas

INV\$T | Python, Pandas, Jupyter Notebook, Yahoo Finance, Sklearn, Smtplib, Ssl 🔾

- Developed a script used for **50+** trades that sends users an email notification if a specific stock in your created portfolio reaches a certain target price, or a likely possibility of providing a target return, using **Python**, **Pandas** and **Smtplib**
- Users are able to preview their portfolio and witness real-time price changes using Yahoo Finance, and Python

SKILLS

Languages: Python, Java, TypeScript, JavaScript, C++, C, SQL, Bash, R, HTML/CSS

Databases: PostgreSQL, MySQL, MongoDB, Firebase

Frameworks: AWS, NestJS, Express, Flask, Springboot, FastAPI, ReactJS, NextJS, Node.js, Tailwind

Libraries: Pandas, Matplotlib, Tensorflow, Matplotlib, Scikit, OpenCV, Mediapipe, PyTorch, Numpy, Yfinance