SURAJ SHOURIE

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EDUCATION

Georgia Institute of Technology   **Aug 2022 – Dec 2023**
Master of Science, Analytics (Computational Track)
Courses: Deep Learning , Machine Learning, Data Visualization, Optimization, Analytical Models

Indian Institute of Technology, Bombay (IITB)   **Jun 2013 – May 2017**
Bachelor of Technology, Material Science

WORK EXPERIENCE

BBDO, Atlanta   **May 2023 – Dec 2023**
Data Scientist (Intern)   Atlanta, GA

- Interactive map using Folium to show select US highways and their estimated daily traffic volumes.
- Scraping advertisement data using Selenium and running sentiment analysis using BERT-Transformer.
- Created a network performance score for 125 metros in USA which is used for making marketing claims. Setting up an ETL process to extract network tests from a data provider, modelling a scoring function for each metric, running statistical tests to generate a competitive ranking for different networks.

Goldman Sachs, Asset Management   **Nov 2019 – Apr 2022**
Associate | Fixed Income quantitative strategist   Bengaluru, India

- Updated **Fixed Income risk model**, a multifactor regression model used for estimating risk and attributing returns, for multiple financial products, improving prediction accuracy by 20%.
- Developed **web visualization tools** used for aggregating portfolio's risk and attribution in line with 10 different investment strategy teams, creating transparency and increasing accountability.
- Collaborated with traders to develop investment strategies and test profitability for multiple scenarios
- Optimized SQL queries and process flow for large datasets decreasing computational time by 50%.
- Designed interactive web dashboards to search for arbitrage opportunities and visualizing outliers

Linedata, Gravitas India   **Jun 2017 – Sep 2019**
Analyst for Global financial, technology, services & solution provider   Mumbai, India

- Spearheaded a team of 3 analysts to improve risk reporting and streamline data pipeline for multiple hedge funds; resulting in an 80% faster report delivery and **30% revenue increase.**
- Automated client reports and designed interactive reporting by using RMD and R packages such as dplyr for data manipulation and analysis and ggplot for data visualization, leading to a 60% reduction in delays

RELEVANT PROJECTS

Forecasting Sales for Slow moving SKUs (Best Buy Competition)   **Jan 2023**

- Feature engineered and selected 50+ predictors that captured market trends and sales patterns.
- Secured **2ⁿᵈ place** implementing different models like ARIMA, XGBoost and LSTM for accurate forecasts.

Multi-Modal learning for classification tasks (Deep Learning project)   **Spring 2023**

- Compared different textual (HindiBert, DistillBert) and image (ResNet, VGG, Inception) architectures.
- Created a multimodal classifier that improves discrepancy in performance between English and non-English language classification tasks by combing textual and visual embeddings.

SKILLS & CERTIFICATIONS

- **Analytics and Languages**: Python, R, JS, SQL, D3, Spark, AWS S3, Tableau, VBA, and Excel.
- **Key Skills**: Machine Learning, Statistical modelling, Probability, Statistics, Data structures and algorithms
- Passed the **CFA L2** Exam demonstrating knowledge of quantitative finance and portfolio management.