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

Atlanta, GA

Data Scientist (Intern)

- Developed an <u>interactive map</u> using Folium to display US highways and their estimated daily traffic.
- <u>Scraped</u> advertisement data using Selenium and performed sentiment analysis using BERT-Transformer.
- Created a network performance score for 125 metros in USA used for making marketing claims.
- Established an ETL process to extract network tests from a data provider, modelled a scoring function for each metric, and ran 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 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 performance discrepancy 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.