

## 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.

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#### 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

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#### 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

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### 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 **2<sup>nd</sup> place** implementing different models like ARIMA, XGBoost and LSTM for accurate forecasts.

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#### 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 combining textual and visual embeddings.

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### 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.

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