

## SURAJ SHOURIE

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### EDUCATION

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<b>Georgia Institute of Technology</b> <i>Master of Science, Analytics (Computational Track)</i> Courses: Deep Learning , Machine Learning, Data Visualization, Optimization, Analytical Models	<b>Aug 2022 – Dec 2023</b> 4.00 GPA
<b>Indian Institute of Technology, Bombay (IITB)</b> <i>Bachelor of Technology, Material Science</i>	<b>Jun 2013 – May 2017</b> 3.42 GPA

### WORK EXPERIENCE

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<b>Goldman Sachs, Asset Management</b> <i>Associate   Fixed Income quantitative strategist</i>	<b>Nov 2019 – Apr 2022</b> Bengaluru, India
<ul style="list-style-type: none"><li>Updated <b>Fixed Income risk model</b>, a multifactor regression model used for estimating risk and attributing returns, for multiple financial products, improving prediction accuracy by 20%</li><li>Developed <b>web visualization tools</b> used for aggregating portfolio's risk and attribution in line with 10 different investment strategy teams, creating transparency and increasing accountability</li><li>Collaborated with traders to develop investment strategies and test profitability for multiple scenarios</li><li>Optimized SQL queries and process flow for large datasets decreasing computational time by 50%</li><li>Designed interactive web dashboards to search for arbitrage opportunities and visualizing outliers</li></ul>	
<b>Linedata, Gravitas India</b> <i>Analyst for Global financial, technology, services &amp; solution provider</i>	<b>Jun 2017 – Sep 2019</b> Mumbai, India
<ul style="list-style-type: none"><li>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 <b>30% revenue increase</b></li><li>Designed <b>Proof of Concepts</b> tailored for potential clients by conceptualizing risk and performance decks including custom statistics aligned with investment strategies; acquiring 2 more clients</li><li>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</li></ul>	

### RELEVANT PROJECTS

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<b>Forecasting Sales for Slow moving SKUs (Best Buy Competition)</b>	<b>Jan 2023</b>
<ul style="list-style-type: none"><li>Feature engineered and selected 50+ predictors that captured market trends and sales patterns</li><li>Secured <b>2<sup>nd</sup> place</b> implementing different models like ARIMA, XGBoost and LSTM for accurate forecasts</li></ul>	
<b>Sentiment Analysis using Twitter data (Data Visualization course project)</b>	<b>Fall 2022</b>
<ul style="list-style-type: none"><li>Collected 100k tweets using python from Twitter API and implemented BERT to get a sentiment score</li><li>Created three interactive web visualizations using D3 to highlight main sentiment across US states</li></ul>	
<b>Spectral Clustering (Machine Learning course project)</b>	<b>Fall 2022</b>
<ul style="list-style-type: none"><li>Using different spectral clustering algorithms to reformulate 10 large scale Mixed Integer problems</li><li>Decomposes optimization problems to sub-problems that can be solved 40% faster and in parallel</li></ul>	

### SKILLS & CERTIFICATIONS

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- 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

### LEADERSHIP ROLES

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- IIT Bombay Football (Soccer) Captain; awarded **Citation** for excellence in sports
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- 2016-17**