Varun Balupuri

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EXPERIENCE

Signal Ocean / OilX   **London, UK**
Data Scientist   Sep 2018 –
- Built extensive webscraping and data extraction infrastructure from scratch.
- Built pricing ingestion for freight derivatives and algo-trading system for systematic trading in equities as part of a three-person team.
- Signal generation and trading research.
- Execution trading and risk/trade reporting for live automated trading system.
- Research and development for forecasting crude oil imports and exports to and from the US from shipping AIS data, satellite data and text data.

Bloomberg L.P.   **London, UK**
Jr. Data Scientist   Mar 2017 – Aug 2018
- Data ETL with Spark/Hadoop and feature engineering to facilitate machine learning applications for the task of classification of company financial documents.
- Worked on training and optimization of neural networks to classify incoming documents, with a precision of ~99% and recall of ~80%
- Writing, deploying and maintaining production ML systems.

Bloomberg L.P.   **London, UK**
Data Analyst – FX / Interest Rate Derivatives   Jun 2016 – Mar 2017
- Creating data automation solutions and implementing machine learning approaches to the area of anomaly detection on intra-day FX tick data time series.
- Developed an internal FX API to streamline FX data development processes, widely used within team.

EDUCATION

King's College London   **London, UK**
Financial Mathematics MSc: **Distinction**   2015 - 2016
- Key Modules: Stochastic Analysis, Probability Theory, C++ for Financial Markets

University College London (UCL)   **London, UK**
Mathematics BSc: **2:1**   2012 - 2015
- Focused on Statistics and Probability

Barnard Castle School   **Barnard Castle, UK**
- A-Levels**:** A*A*AA in Mathematics, Further Mathematics, Chemistry, Physics   2001 - 2012

KEY SKILLS & COMPETENCIES
- Experienced with python and the pydata stack - numpy, pandas, sklearn etc.
- Strong mathematical background with background in probability, statistics and machine learning.
- Proficient with Unix and Git.
- Comfortable writing and working with production codebases.