## Varun Balupuri

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I am an experienced software engineer with a strong background in mathematics and probability/statistics. I excel at building performant, production grade solutions, particularly in the area of machine learning. I excel at the process of taking ideas/research and realizing them as full software solutions.

## **Work Experience**

Machine Learning Engineer	BlackRock	Mar 2020 - Present
Vice President	London, UK	

- I develop and maintain production machine learning solutions in the alternative investments space, with a primary focus on NLP solutions.
- Leading a team of 4 engineers, delivering a product which has created large efficiency gains and directly affected annual contract value.
- Pioneered novel graph based transformer networks to users which saw significant improvements over older models in production arxiv.org/abs/2202.09144
- Responsible for the full lifecycle of the product, from idea generation/research to CICD and maintenance.

Data Scientist

The Signal Group / OilX

London, UK

Sep 2018 - Mar 2020

- Built pricing ingestion for freight derivatives and algo-trading system for systematic trading in equities as part of a three-person team.
- Utilised disparate and novel data for signal generation and live trading.
- Built extensive web scraping and data extraction infrastructure from scratch for forecasting.
- Research and development for forecasting crude oil imports and exports from AIS, satellite and text data.

Jr. Data Scientist

Bloomberg

London, UK

Jun 2016–Aug 2018

- Data ETL with Spark/Hadoop and feature engineering to facilitate machine learning applications for the task of classification of company financial documents.
- Training and optimization of neural networks for document classification, with a precision of ~99% and recall of ~80%
- Development and maintenance of production grade ML systems.
- Developed internal API's to streamline data development processes, widely used within the team.

## **Education and Certifications**

<ul> <li>M.Sc. Financial Mathematics: Distinction, King's College London</li> </ul>	2015–2016
B.Sc. Mathematics: 2:1, University College London	2012-2015
A-Levels: A*A*AA, Barnard Castle School	2001–2012

## **Key Skills and Competencies**

- Python / numpy, pandas, tensorflow etc. / Azure / Unix / git / Rust / docker, k8s
- Strong mathematical background with background in probability, statistics and machine learning.
- Experienced in working with large codebases and in greenfield environments.
- Engineering people management.