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Shravan Venkataraman

Education

2010 – 2015 MS Software Engineering, VIT University | Vellore, India.

University Rank: 3/337; **GPA:** 9.34/10

Merit scholarship awardee for 4 years, for being consistently in the top 10 ranks.

2009 – 2010 Higher Secondary Examination, 92%, Sri Sankara Vidyalaya | Chennai, India.

Experience

Jul 2017 - Hankavalshier's, CTO, Director of Marketing Research | Chennai, India.

Present • Developed strategies and A/B tests for B2B & Social Media Marketing.

• Built a lead-generator using curated restaurant information provided by ZomatoAPI, to conduct data experiments. (*Python, R, Excel*)

Jul 2017 - Independent Trading, Derivatives & Equities Trader | Chennai, India.

Present • Managing a portfolio of INR 2M, spread across different equity & debt instruments.

 Developed algorithmic trading strategies using statistical analysis, language processing, and machine learning techniques. (Python, Selenium, Pandas, Excel, Pytorch, NLTK, Tensorflow)

Jan 2017 – PayPal, Software Developer II | Chennai, India.

Jul 2017 • Worked with Admin, Global Operations, Shipping, and Marketplaces teams in onboarding & integrating funds availability APIs and services. (C++, Java, REST, SOAP)

 Implemented seller-fraud prevention features and saved over \$5M per annum in losses for PayPal. Developed asynchronous messaging systems to handle buyer/seller emails, to block access to funds, and to release funds. Migrated the Funds Availability email pipeline from legacy stack to YAM messaging system.

Jul 2015 - PayPal, Software Developer I | Chennai, India.

Dec 2016 • Migrated the Risk Fraud Restriction product from legacy stack to Java based stack and helped deprecate the legacy stack by over 40% in 6 months.

 Created large-scale systems including web services, REST services, daemons, and libraries for Risk Funds-Availability team. (Java, C++, Unix, Eclipse)

Jan 2015 - PayPal, Software Developer Intern | Chennai, India.

Jun 2015 O Developed a custom querying & semi-automated statistical reporting system for the Technical Management Team.

• Reduced the total number of man-hours spent on the reporting process by 85% and built a dashboard for the same. (*Python, Django, Excel, Javascript*)

Jul 2012 - VIT University, Teaching Assistant | Vellore, India.

Dec 2014 • **Teaching Assistant:** Problem Solving Using C, Data Structures & Algorithms, Programming in Java courses. Taught a batch of 25 students for a grade improvement program. Graded quizzes, assisted instructor in checking the test papers, guided students in weekly problem-solving lab sessions.

• Lab Student-in-charge: Software Metrics Lab and Software Testing Lab.

Technical Skills

Languages Python, R, C++, Java, SQL.

Tools LATEX, Excel, MATLAB.

Libraries Pandas, Pytorch, Tensorflow, NLTK, Matplotlib, Scikit-Learn, Numpy, Scipy.

Coursework

Math Applied Probability & Statistics, Linear Algebra, Discrete Mathematics, Multivariate Calculus.

CS Artificial Intelligence, Theory of Computation, System Programming, Operating Systems.

MOOCs **Audited Specializations:** Algorithms (Princeton), Statistics with R (Duke), Data Science (JHU), DeepLearning.ai.

Projects - Research/Development

- June 2018 Cryptocurrency Price Prediction Using Deep Learning, ALGORITHMIC TRADING.

 - Sep 2018 Developed a volatility driven trading strategy for Cryptocurrencies with the time-series from Kaggle.
 - o Implemented two models to predict the nature of change of price relative to current time: A neural-network with one hidden layer and a ReLU activation function & a Deep Learning model based on LSTM. (Python, Scikit-Learn, Numpy, Scipy, Pytorch)
- July 2018 Tesla Stock Price Change Prediction Based on Elon Musk's Tweets, ALGORITHMIC TRADING.

 - Sep 2018 A hybrid prediction model that combines a time series neural network model and a language processing model.
 - Implemented an ARIMA model that tracks and predicts the time series data of Tesla stock and a language processing model that uses a gaussian process with bag of words feature vectors and fixed rule multi-kernel learning for sentiment analysis of Elon's tweets. (Python, Scikit-Learn, Numpy, Scipy, Pytorch, NLTK)
- Jan 2018 Statistical Analysis & Modeling Projects, ALGORITHMIC TRADING.
- July 2018 Implemented Black-Scholes & Binomial Option Pricing Models.
 - Constructed an equal weighted portfolio of NASDAQ stocks for optimal tracking error, sample-size, and returns.
 - Performed exponential smoothing & forecasted stock prices using Linear Regression.
 - Performed an empirical study on the performance of Indian Gold & Equity ETFs for statistical arbitrage opportunities.
 - o Conducted a statistical analysis study on performance of IPOs in India and studied a potential investment strategy. (Python, R, Excel)
- Oct 2017 Predicting Stock Price Change Using Sentiment Analysis, ALGORITHMIC TRADING.

 - Mar 2018 Applied a classifier-predictor model using Naive-Bayes classifier algorithm to tweets and news headlines.
 - Implemented a multi-label classification algorithm to identify the risk factors from SEBI filings of NIFTY50 stocks using K-Nearest Neighbor algorithm and predicted the possible nature of change in price. (Python, Selenium, Excel, Pandas, R, NLTK)
- July 2017 B2B Lead Generator Using Restaurant Information & Text Analytics, Hankavalshier's.

 - Mar 2018 Utilized the countrywide restaurant information curated and provided by ZomatoAPI to create data-visualizations and build analytics reports.
 - Applied text-mining using high efficiency Support Vector Machine (SVM) model to restaurant reviews and identified the potential matches in restaurants. Improved the lead-generation and client-conversion rate from 20% to 65%. (Python, R, Excel)
- July 2013 Evaluating Neural Networks For Time-Series Forecasting, UNDERGRADUATE THESIS.
- Dec 2013 Evaluated reinforcement learning approaches and optimization methods for the time-series forecasting problem.
 - Proposed a two-step hybrid model using neural networks to forecast the exchange rates of five currency pairs. Final model trained with Levenberg-Marquardt algorithm to forecast currency exchange rates with ~95% accuracy. (MATLAB, Excel)
- July 2010 Course Projects, VIT UNIVERSITY.

 - Dec 2014 Lymphatic Filariasis Reporting System A Healthcare web application for managing the progress data of Filariasis patients. (MySQL, PHP, CSS, HTML5)
 - o Online Hostel Counseling Management A pilot web application to manage the hostel counseling process at VIT and thereafter manage student data throughout the year of stay. (C#, ASP, CSS, Oracle)
 - Cloud Based Software Version-Control System Built a cloud based small scale dev-ops version control system for the course department. (Ruby on Rails, Node.js)

Academic/Extracurricular Awards & Leadership Achievements

- Co-founded an artisanal food products manufacturing company, led a team of seven, built a data driven market research strategy, improved revenues by 7x, profits by 4x between 2016 and 2018.
- Chancellor's academic excellence merit scholarship awardee (top 10 ranks) 2011 2015.
- Mentored pre-final year students at VIT University as part of a career fair workshop.
- Coordinated the intern-show off, won the Best intern product and Best poster-design prize, and was awarded INR 10,000.
- Coordinated PayPal's India product showcase challenge and built an internal leaderboard tool (using Node.js and MongoDB) to track the results real time. Hosted the challenge and compered the events.
- Was part of a team of 5 which stood 3rd in the PayPal Risk Hackathon 2016.
- Won a poetry competition conducted by the VIT English Literary Club.
- Led the team that won the PayPal Annual Cook-Off Challenge 2016.