

Suraj Shourie

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Education

Georgia Institute of Technology

Aug 2022 - Dec 2023

Master of Science in Analytics

Indian Institute of Technology, Bombay (IITB)

Aug 2013 - May 2017

Bachelor of Technology in Material Science

Experience

BBDO

May 2023 - Dec 2023

Data Scientist (Part-Time)

Atlanta, GA

- **Developed** a data-driven model using Python to estimate highway traffic across 200 US counties; optimized marketing efforts by identifying high traffic areas with low network coverage using an interactive Tableau dashboard.
- **Scraped** data from 1000 advertisements using Selenium and conducted **sentiment analysis** via BERT-Transformer.
- Formulated a scoring system for telecom performance across 125 US metros, providing a basis for marketing claims.
- Set up an ETL workflow for network test data extraction, created metric-specific scoring functions, and performed statistical evaluations to yield competitive rankings among networks.
- Utilized **A/B testing** to optimize ad placements, leading to a **40% increase** in ad engagement.

Goldman Sachs, Asset Management

Nov 2019 - Apr 2022

Associate, Fixed Income Strategist

Bengaluru, India

- Enhanced a multi-factor regression model, handling over \$1 Trillion in assets, used for risk estimation and return attribution, resulting in a **20% improvement** in prediction accuracy across multiple financial products.
- Created web-based visualization tools to aggregate portfolio risk and attribution, aligning with 10 investment strategy teams, thereby promoting transparency and accountability.
- Partnered with traders to devise investment strategies and evaluate profitability for diverse scenarios.
- Refined SQL queries and process flow for handling large datasets, cutting computational time by 50%.
- Detected and mitigated heteroskedasticity in multi-regression models using multiple statistical tests, significantly improving the model's predictive accuracy through reformulated covariance matrices.
- Designed dynamic web dashboards for spotting arbitrage opportunities and outlier visualization.
- Automated data gathering and monitoring via customized chatbot, including internal process workflow oversight.

Linedata, Gravitas India

Jun 2019 - Sep 2019

Analyst for Global financial, technology, services and solution provider

Mumbai, India

- Spearheaded 5-member team as primary POC delivering analytics to major US insurance firm's \$10M AUM asset division, reducing turnaround time by over 50% and catalyzing **100% contract value increase**.
- Constructed Sharpe Ratio frameworks, maximizing return profiles given portfolio constraints and client risk preferences.
- Automated client reports and designed interactive dashboards 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.

Relevant Projects

Forecasting Sales for Sparse Data (**Best Buy Competition**)

Jan 2023

- Leveraged external indices along with lagged sales data to engineer 50+ predictors to uncover sales patterns.
- Developed LightGBM model beating ARIMA & LSTM with faster training time, **securing 2nd place**.

Multilingual Classification via Dual Modalities (**Deep Learning Project**)

Apr 2023

- Pioneered multi-modal deep networks to classify crisis-related tweets in English and Hindi by fusing different transformer architectures (HindiBert, DistillBert) with image (ResNet, VGG, Inception) architectures.
- Combined textual and visual embeddings, outperforming single modality classifiers by 10% in F-1 score.

Skills and Certifications

- **Analytics and Languages:** Python, R, JS, SQL, D3, Spark, AWS S3, Tableau, VBA, and Excel.
- **Key Skills:** Machine Learning, Statistical modelling, Probability, Statistics, Deep Learning, Financial modelling.
- Passed the **CFA L2** Exam demonstrating knowledge of quantitative finance and portfolio management.
- Certified R and Python programmer from DataCamp