

Ram Surya Yenda

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An Inquisitive person interested in developing adaptive algorithms utilizing expertise in mathematical modelling, statistical inference without overlooking the big picture of the organization's business goals.

Education:

North Carolina State University	Expected Dec 2022
Master of Science in Financial Mathematics	
Executive Program in Algorithmic Trading	Oct 2020
EPAT Certification	
Manipal Institute of Technology	May 2018
Bachelors of technology (Electrical and Electronics Engineering)	
Relevant Coursework: Options and derivative pricing, Linear Programming, Statistical Inference, Statistics for Financial Markets, Market Microstructure, Data Analysis and Modelling in Python, Machine Learning for Trading, Engineering Mathematics.	

Work Experience:

Independent Algorithmic Trader	Jan 2020 – Jul 2021
Data Engineer, Trading Strategist	
<ul style="list-style-type: none">Developed two strategies with sharpe ratio greater than 1.4Drafted a micro service-based software architecture and deployed 3 strategies on cloud to trade Indian equity markets	
L&T Technology Services Limited	Oct 2018 – Jul 2019
Embedded Engineer	
<ul style="list-style-type: none">Lead a team of 30 people who developed test scripts for Autonomous car control unitRepresented Global ITV Feature lead for Heater Manager and diagnostics module and delivered 1300 requirements	

Technical skills:

Stock Price Prediction and Modelling	Jan 2021 - Current
<ul style="list-style-type: none">Forecasting price of different stocks using methods such as regression, ARIMA and LSTM to reach an R^2 value of 98%Building Low frequency trading strategies using customized renko chart data to increase signal to noise ratio by 40%Developed Event driven strategies in the markets and traded these phenomena's using rest API	
Programming Languages - Python, R, SQL, C	Jan 2020 - Current
<ul style="list-style-type: none">Utilize the languages to download data, clean data, parallel program, compute and back test on data sets above 15gbWorked on packages such as pandas, numpy, sklearn, scipy, matplotlib, keras, numba etc	
ISTQB Certification – International software testing qualification board	

Patent - Filed a patent MNPL-NPA-IPO-031 on Maintaining Continuous power supply to local load in online grid connected solar systems.

Leadership Experience:

L&T Technology Services Limited	Oct 2019 – Jan 2020
Project Management Officer	
<ul style="list-style-type: none">Worked closely with global head for operations and resource management in five delivery unitsAdministered internal project capability enhancement for automotive domain	

Achievements:

- Certificate of appreciation for best performance in C programming among 120 embedded recruited roles in L&T
- Star of the month and spot awards for efficiently delivering the projects

Extracurricular Activities:

Sports and activities pursued competitively	<ul style="list-style-type: none">Won District level bronze in light music singingCompeted in District level volleyball tournament
Other activities and interests	<ul style="list-style-type: none">functional workouts, swimming and cooking