Abhinav (Abhi) Raghunathan

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University of Pennsylvania: School of Engineering and Applied Science

Philadelphia, PA

M.S.E. Data Science, GPA: 4.00

Aug 2021 – May 2023

Penn Graduate Consulting Club (VP Management), Wharton Analytics Fellows (Technical Lead)

The University of Texas at Austin: Cockrell School of Engineering; College of Natural Sciences

Austin, TX

B.S., Computational Engineering and Mathematics; GPA: 3.71 / 4.00 (University Honors)

Aug 2017 – May 2021

Student Engineering Council, Texas Undergraduate Computational Finance (UCF)

EXPERIENCE

Data Science Intern | Vanguard IMFS (global investment advisory firm with \$8.1T+ AUM)

Feb 2022 - May 2022

- Built interface (Python) and custom functions to streamline access to Refinitiv financial data.
- Carried out statistical tests and backtests (Python, time series, online learning) on order flow imbalances to identify potential investment signals.

Data Science Contractor | Starry, Inc. (modern internet service provider with recent IPO)

Feb 2022 - Apr 2022

- Audited and improved random forest model (R, Snowflake) to identify high-reward marketing targets.
- Final model predicted raw subscriber increase of each marketing target within one subscriber >80% of the time.

Summer Analyst | Point72 Asset Management (global hedge fund with \$17B+ AUM)

- Applied statistical techniques (chi-squares testing, t-testing, etc.) to large datasets from third-party vendors (i.e. AppAnnie) to gain conviction on potential investment theses.
- Conducted in-depth research and financial analysis (DCF, comparables, three-statement models) in Excel to pitch public investment opportunities within the video gaming, chiropractic, and home furnishing industries.
- Tracked ~100 tickers within the healthcare sector to quantify impact of COVID-19 and identify mispricing opportunities.

FinTech Engineering Intern | IHS Markit (global information services and software company)

Jun 2019 – Aug 2019

- Developed on IHS Markit's loan reconciliation tool (Python, AWS Lambda, AWS S3).
- Collaborated with Market Reconciliation Services to automate loan tracking processes for 10+ financial clients and cut 50+ hours of manual labor with an internal tool that verified loan data and handled client-specific enhancements.
- Resulting product adds over \$3M to IHS Wall Street Office Product revenues.

ADDITIONAL PROJECTS

Ethical AI Database (EAIDB) | Vetted database of AI startups providing ethical services

May 2022 - Present

Developed a classification and market map for 150+ companies within the Ethical AI startup ecosystem (link).

Technical Lead | Wharton Analytics Fellows, Teach for America (TFA)

Nov 2021

- Lead team of students with the aim to decrease instructor churn and enable TFA's mission of equity in education.
- Segmented and interpreted candidate profiles using DBScan and KMeans algorithms to triangulate the source of the churn.
- Designed and presented method to identify optimal candidate placements with over 95% accuracy using tree-based models.

TEDxUT Austin Spring 2021 Speaker

Mar 2021

Presented on the dangers of algorithmic bias through modern-day examples in data science/ML (link).

Researcher, Writer | Towards Data Science, Open Data Science

Jul 2018 - Present

- Contributor to the largest publications on Medium for topics in data science and machine learning (link).
- Projects involve ML algorithms (classifiers, regressors, etc.), data manipulation methods (multivariate imputation, hotencoding, etc.), and statistical techniques (correlations, tests, sampling, etc.).

LEADERSHIP & CONTRIBUTIONS

Director, Marketing and Analytics Committee | Student Engineering Council

Sep 2017 – May 2021

- Organized "Hack for Good", a philanthropic hackathon co-hosted with Apple and EOG Resources; 100+ student attendees
- Designed data pipeline with Airtable and a custom web scraper in Python to automate gathering participant information, extraction of insights.

Member | Texas Undergraduate Computational Finance Group (UCF)

Sep 2017 - May 2021

Analyzed securities using quantitative techniques (pairs trades, time series analysis) on alternative data from Bloomberg.

SKILLS

- R, Python, JavaScript, C++, MATLAB, SQL, Airtable, Tableau, Snowflake, Amazon AWS, SolidWorks.
- Strong familiarity with ML and ML libraries, data manipulation techniques, statistical tests, and financial analysis.
- English, Spanish, Tamil, Hindi.