Varun Varia

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EDUCATION

MS IN COMPUTER SCIENCE
University of North Carolina, Charlotte
Grad. Dec 2019 | Charlotte, NC

BS IN COMPUTER SCIENCE
Savitribai Phule Pune University
Grad. May 2015 | Pune, IN
University President
State Soccer Athlete
Debuggers Club (Head)

LINKS

Github:// **TheVarunVaria**
LinkedIn:// **varunvaria**
Twitter:// **@TheVarunVaria**
Kaggle:// **thevarunvaria**

COURSEWORK

GRADUATE
Machine Learning
Advanced Business Analytics
Business Intelligence and Analytics
Visual Analytics
Intelligent Systems

SKILLS

PROGRAMMING
R and RStudio
Python and iPython Notebook
SQL
C++
JavaScript (D3.js), HTML, and CSS

MACHINE LEARNING
Regression
Random Forest
Neural Network
Text Analytics
Feature Selection
Cluster Analyses
Natural Language Processing
Time Series and Forecasting

SOFTWARE
MySQL
Tableau
Git and GitHub
MongoDB
Microsoft Office

EXPERIENCE

SPECTRUM | Business Analyst Intern
May 2019 – Aug 2019 | Charlotte, NC

- Collaborated with Spectrum's stakeholders such as sales, engineering, and business leaders to build large-scale machine-learning model for online recommendation to analyze baseline revenue vs predicted revenue partnering with a team of applied scientists to promote a data driven culture in the mid-market organization, saving 1 day per month.
- Devised and championed a survival analysis model for order cancellations to recover 12% churn revenue by recommending features to relevant stakeholders.
- Innovated a new metric to help project managers understand complexity of nation-wide orders by building a random forest classifier with AUC of 92 units with 5-fold cross validation and feature selection using 'Boruta' package in R.

FINIQ | Business Intelligence Analyst
Jun 2015 – Jul 2018 | Pune, IN & Kuala Lumpur, MY

- Handled complex cross asset derivatives project in Thailand (2015-16) and in Malaysia (2016-2018) working closely with software engineers on detailed requirements, technical designs and implementation of end-to-end solutions involving product creation, structuring, pricing (in-house & best price), trading and life-cycle management of various structured products.
- Worked through the life-cycle of the project (POC to User Testing), building client specific applications using C++ and Python.
- Engaged heavily in pre-sales and business development by performing A/B experiments, extensive model validation, both independently and as the Quant team leader, for more than 2 years primarily focusing on time-series models and volatility models, contributing $150K to revenue.
- Led a team of 5 to design, document and validate financial models such as Vanna-Volga, Garmna-Kohlhagen and Broadie-Glas to value FX and equity derivatives, structured products and other exotics, for banks across APAC and EMEA, contributing circa $50k to overall system value.

RESEARCH

COLLEGE OF COMPUTING & INFORMATICS | Research Assistant
Jan 2019 – May 2019 | Charlotte, NC

- Worked with **Dr. Wlodek Zadrozny** and **Dr. Luciana Garbayo** to discover contradictions within Medical societies using semantic modeling approach by assessing similarity metrics - cosine similarity, ranks, and scores of Breast cancer guidelines in Tableau by creating an interactive Bar-chart

PROJECTS

TERADATA DATA CHALLENGE | R Studio, Excel, Tableau

- Built a predictive model (0.929 units AUC) using classification, variable selection and Survival analysis to recommend factors to be considered by Hire Heroes while strategising and understanding their client requirements better.
- Used survival analysis to understand the importance and significance of assigning specialists who were in charge of helping the clients through the hiring process.

PREVENTING DRUG ABUSE IN CHARLOTTE | R Studio, Matlab, Python

- Tackled the problem of drug abuse using analytical tools to accurately predict whether patients will complete treatment, as well as their length of stay.