

DEEP THANKI

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EDUCATION

DHIRUBHAI AMBANI INSTITUTE OF INFORMATION AND COMMUNICATION TECHNOLOGY Gandhinagar, India
Bachelors of Technology (Honours), in ICT with Minor in Computational Science Aug 2016 - June 2020

- CGPA: 3.76/4 (Top 5% of class)
- Head Teaching Assistant for Computation Finance: Assisted the faculty with grading, tutoring, and conducting exams
- Key Coursework: Computational Finance, Modeling and Simulation, The Physics of Economics, Machine Learning for Data Mining, High Performance Computing, Computational and Numerical Methods, Design and Analysis of Algorithms

PROFESSIONAL EXPERIENCE

FINVANT RESEARCH CAPITAL LLP Ahmedabad, India
Co-Founder May 2020 - Present

- Bootstrapped the firm from the ground up, relying solely on organic cash flows
- Within 4 years, successfully grew assets under management (AUM) to an impressive \$5Mn
- Developed a Python-based medium frequency execution system and bots for monitoring the live systems
- Developed trading strategies that have consistently outperformed, delivering a remarkable 25%+ CAGR
- Deployed strategies have demonstrated exceptional risk-adjusted returns, with a maximum drawdown of only around 6% and a portfolio Sharpe ratio of 2, indicating efficient risk-taking and robust risk controls
- Oversaw day-to-day operations and participated in business development by fostering professional relationships with clients

FINSYNC SOLUTIONS LLP Ahmedabad, India
Freelancer August 2021 - Present

- Lead a team of 4 people in building an application for automatizing accounting data entries which works as a connector between ERP and Tally; tool helped in increasing revenue of the company by over 20%
- Developed cutting edge multi-user cloud based accounting system with 75% cost reductions as compared to industry-leading software solutions which processes over 300 data entries per second

INDIAN INSTITUTE OF MANAGEMENT – AHMEDABAD Ahmedabad, India
Summer Intern: Mentor: Prof. Sanjay Verma May 2019 - Jul 2019

- Developed a project management web app using PHP used by a cohort of over 300 students every year in the institution to manage the projects assigned to them by institution
- Implemented method of generating Gantt charts given dependency between tasks using breadth-first tree search scheme presented in the paper “The multiple resource-constrained project scheduling problem: A breadth-first approach”

ACADEMIC PROJECTS

TRADING TERMINAL Jan 2020 - May 2020
Mentor: Prof. Jaideep Mulherkar

- Developed a trading terminal using Django (Python) framework which allows trading in securities and exotic options
- Built a calculator for European and American options pricing using Black-Scholes-Merton model and exotic options like Asian, Barrier, and Loopback options pricing using Monte-Carlo simulations combined with variance reduction techniques

BRAIN STATE IDENTIFICATION Aug 2019 - Dec 2019
Mentor: Prof. Bakul Gohel

- Studied effects of primary stimulus on neural mechanisms obtained using electroencephalography (EEG) and correlation between EEG signals of different frequencies in response to various complexities of external stimuli like video, images
- Carried out various causality tests like multivariate regression, Pearson coefficient test to determine the association between primary features with various EEG signals and performed exploratory data analysis to study responses of brain regions

PARALLEL REAL TIME DISCRETE FOURIER TRANSFORM Jan 2019 – May 2019
Mentor: Prof. Bhaskar Chaudhury

- Implemented parallelization of real time discrete Fourier transform using short term Fourier transform on OpenMP platform
- Achieved speedup of 12.48 on a 16-core processor using HPC techniques and researching dependency graphs of the problem

ADDITIONAL INFORMATION

- **Social Service:** Organized Youth Run with footfall of over 1000 participants for generating social awareness; created a tool for geo-tagging over 50 sanitation centers in rural areas of Surat, India; taught the basics of computer to class of over 100 students
- **Skills:** General Coding (Python, C, C++, MATLAB), Data Science (NumPy, Pandas, SQL, Excel), Cloud Computing (AWS)
- **Certifications:** Executive Program in Algorithmic Trading (*accredited by IBF & CPD, UK*)
- **Interests:** Astrology, Football, Chess