Vikram Waradpande

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EDUCATION

Columbia University New York, NY

M.S. Computer Science

Aug 2022 - Dec 2023 (expected)

Pilani, India

Aug 2015 - Jul 2020

• GPA: 4.16/4

• Teaching Assistantships: Reinforcement Learning, Databases, Object Oriented Design

Birla Institute of Technology and Science, Pilani (BITS)

B.E. Computer Science and M.Sc. Mathematics

• GPA: 9.31/10 (MCN Scholar - Top 3% students in University)

SKILLS

Programming: C, C++, Java, Python, Scala, Haskell, Javascript, Spark, Dart

- Libraries: PyTorch, Tensorflow, SciKit, NLTK, MPI, React, Node.js
- Other: Git, Shell, MongoDB, Elasticsearch, Kubernetes, Docker, AWS, Flutter, Kafka

EXPERIENCE

Aleth, Inc. Berkeley, CA

Machine Learning Engineering Intern

Lead software engineer for an early-stage start-up by integrating Blockchain and leveraging supervised and semi-supervised ML algorithms into a web application (using React) to develop a sustainable, traceable and intelligent supply chain platform.

Goldman Sachs Bangalore, India

Software Engineer (Associate)

Aug 2020 - Aug 2022

June 2023 - Present

- Deployed a real-time rule-based classification system in production in Java and Scala to categorise and quantify the importance of incoming trades, and monitor their performance over time on a dashboard using Kibana. (Tech.: Java+Scala - Akka, Kafka)
- Optimized and parallelized the event-driven job scheduling algorithms, reducing the peak-load on production servers by 18%.
- Developed real-time distributed pricing engine for futures in Java to facilitate an additional \$3B, trading flow per year.

Summer Analyst

May 2019 - Jul 2019

- Designed and deployed a client-server-based trading platform written in Java and React to interface with pricing engines. It handles pricing of more than 10,000 equity products, and can handle a frequency of more than 100 requests/sec.
- Built a mathematical model in Python to predict the market impact of a given trade based on past trading and market data.

L3S Research Center, Leibniz University

Research Intern

Hannover, Germany Jul 2019 - Jul 2020

- Developed a novel reinforcement learning (RL) algorithm based on representation-learning for discrete RL tasks and improved performance of vanilla Deep O-Networks by more than four times. (Tech.: Python - PyTorch)
- Evaluated and compared graph representation learning algorithms like DeepWalk, NERD, APP, and Graph-Autoencoders for effectiveness in capturing different graph topologies. (Tech.: Python - PyTorch, C++)

Microsoft Hvderabad, India Software Engineer Intern May 2018 - Jul 2018

- Built an NLP (LSTM) module in Python that improved the classification accuracy of entities in Bing's knowledge graph by 4%.
- Built ETL workflows to fetch data from Wikipedia and Google News for training. (Tech.: SQL-ScopeScript, Python, Azure)

RELEVANT PROJECTS

UniVerse - University Events Web/Mobile App

Sept 2022 - Dec 2022

Developed an AI-powered mobile application with AWS and Flutter that serves as a portal and recommender for all events happening in and around the University. (Tech.: AWS - S3, LexV2, CodePipeline, Personalise, Flutter - Dart, React)

Simulating Political Influence using Haskell

 Wrote a Haskell module to study the propagation of political influence in social network graphs for a combination of graph topologies, centrality metrics and parallelisation strategies. Achieved an optimal speedup of 4.12 on an 8-core machine.

Distributed Graph Algorithms

Aug 2019 - Dec 2019

Parallelized all-pair-shortest-paths lenzen-peleg algorithm and the girvan-newman hierarchical divisive clustering algorithm in MPI C++ and achieved a speedup of 24 on a 32 processor system, and integrated them in an in-house programming language

PUBLICATIONS AND TALKS

- Waradpande V., D.K., & Khosla M. (2020). Graph-based State Representations for Deep Reinforcement Learning. Proceedings of the 16th International Workshop on Mining.
- PyCon Italia 2023 (Florence, Italy): Talks on Parallel Programming and Differential Privacy in Python.
- PyData Berlin and: Talk on how to write parallel and distributed programs using MPI in Python. **PyCon Philippines**