# Shivasankaran Vanaja Pandi

 $\frac{631-949-0169 \mid \underline{sankaran110601@gmail.com} \mid \underline{linkedin.com/in/shivasankaran-vp} \mid \underline{github.com/Shiva-sankaran} \\ EDUCATION$ 

# Stony Brook University, SUNY

Master of Science in Computer Science; GPA: 3.97

- Thesis: Robust Particle Detection for Cryogenic Electron Microscopy.
- Coursework: Computer Vision, Machine Learning, Natural Language Processing, Distributed Systems.

# Indian Institute of Technology (IIT)

Bachelor of Technology with honors in Computer Science; GPA: 3.8

# EXPERIENCE

#### ML Research Engineer | LLMs, PLMs, Generative AI

 $Deep \ Forest \ Sciences$ 

- Designed a transformer-based VAE to generate plastic-degrading enzymes; identified **2 novel candidates** with synthesizable sequences and **verified degradation potential**.
- Trained a distilled large-scale language model, achieving 95% of original performance using only 1% of the training data.
- Explored protein generation using PLMs for **hydrolase design and antibody discovery**, contributing to efficient therapeutic candidate screening.

#### **Open-Source Software Developer** | *LLMs, PLMs, Open-Source*

Google Summer of Code – DeepChem

- Integrated **ProtBERT**, the first PLM in DeepChem, enabling support for **7+ protein sequence tasks** including classification and embedding.
- Refactored and stabilized CI/CD pipelines, reducing build failures by 10% and streamlining release workflows.
- Contributed over **6000 lines of production-level code**, enhancing PLM usability and expanding DeepChem's bioinformatics capabilities.

#### Projects

# Systematic Alpha Factor Discovery Pipeline | Python, Pandas, NumPy, Scikit-learn Jan 2025 – Apr 2025

- Built an **end-to-end alpha research framework** that systematically generates, tests, and validates predictive factors from market microstructure data using statistical learning techniques and cross-validation methods.
- Implemented **robust backtesting infrastructure** with walk-forward analysis and risk-adjusted performance metrics, identifying 12 statistically significant factors with **Sharpe ratios exceeding 1.8** and low correlation.
- Deployed **automated model selection pipeline** using ensemble methods and feature engineering, achieving 23% improvement in prediction accuracy over baseline models while maintaining statistical significance.

 $\textbf{Multi-Asset Risk Model with Alternative Data \mid \textit{Python, Pandas, Statsmodels, Matplotlib} Sep~2024 - Dec~2024$ 

- Developed a systematic risk attribution model combining traditional financial metrics with alternative datasets, using principal component analysis and factor decomposition to explain 85% of portfolio variance.
- Implemented **dynamic hedging strategies** through statistical learning approaches, reducing portfolio volatility by **32%** while maintaining target returns using systematic rebalancing and risk parity techniques.
- Created **comprehensive backtesting framework** with performance attribution analysis, stress testing across 5 market regimes, and automated reporting dashboard for systematic strategy evaluation and model validation.

# Sentiment-Driven Equity Strategy Research | Python, NLTK, Pandas, NumPy, Scikit-learnMay 2024 – Jul 2024

- Engineered systematic sentiment extraction pipeline from 50,000+ financial articles using NLP techniques, creating quantitative sentiment scores with 0.64 correlation to next-day returns for large-cap equities.
- Implemented statistical learning models combining sentiment factors with technical indicators, achieving Information Ratio of 1.4 and 15% annual alpha generation through systematic signal processing

#### PUBLICATIONS

- Constrastive Loss and Clustering Approach for Particle Detection in Cryo-EM. ISBI 2024 [First Author]
- Language Models for Function Prediction and Protein Design. AI2ASE@AAAI 2024 [First Author] Link
- LineEX: Data Extraction from Scientific Line Charts. WACV 2023 [First Author] Link
- A Unified Contrastive Learning Approach for Intent Detection and Discovery EMNLP 2023. [Third Author] Link

#### TECHNICAL SKILLS

Languages: Python, C++, SQL, R, MATLAB Scientific Computing: Pandas, NumPy, SciPy, Statsmodels, Scikit-learn, Matplotlib, Seaborn Quantitative Finance: Backtesting, Risk Management, Portfolio Optimization, Statistical Arbitrage, Machine Learning

#### Achievements

• Top 100 in Joint Engineering Examination (Math + Physics) among 1.2 million students

Stony Brook, NY Aug 2023 – May 2025

Gandhinagar, India Aug 2019 - May 2023

Sep 2024 – Present Remote

May 2024 – Aug 2024

Remote