

Contact

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(LinkedIn)

Top Skills

Python
Microsoft Excel
Supply Chain Management

Languages

English (Full Professional)
Marathi (Professional Working)
Hindi (Professional Working)

Certifications

Six Sigma Green Belt
MATLAB
Intro to SQL for Data Science Course

M. Altamash Shaikh

Quantitative Analyst at Calamos Investments
Greater Chicago Area

Summary

Your friendly neighborhood Quantitative Analyst currently solving problems in Finance and Quantitative Investment by deploying Advanced-Stats, Machine-Learning, and Artificial Intelligence in a Multi-Factor setting.

I've come to learn (and still continue to learn) how meaningful knowledge can be recovered from obscure data using concepts of machine learning, statistical learning, deep learning and data preprocessing techniques on platforms such as Python, R and SAS. The idea of a famous quote on data science, "The goal is to turn data into information, and information into insight" resonates with the underlying ideology of my approach towards data-driven problem solving.

My Data Science Tool-kit includes-

-Programming Languages: Python, C++, JAVA

-Python Packages: Pandas, NumPy, Scikit-learn, Matplotlib, Plotly, Keras, Seaborn, Bokeh, Tensorflow(Deep Learning)

-Databases: SQL & MySQL

-Machine Learning Concepts: Supervised and Unsupervised Learning, Ensemble Techniques, Tree-Based Gradient Boosting, Regression(Linear, Multiple and Mixed), Random Forest, Decision Trees, Support Vector Machine(SVM), Dimensionality Reduction using Principal Component Analysis(PCA), Clustering, Natural Language Processing, Text Analysis, and Artificial Neural Networks (ANN).

-Big Data: Hadoop, Spark

What comes next? Application! Application of these concepts and ideas that I've learned in school and through my professional experience. As an engineer, I'd like to leverage my education and skills to build a better tomorrow for myself and the world!

Experience

Calamos Investments

Jr. Quantitative Analyst

October 2018 - Present

Naperville, Illinois

Generated positive Alpha by deploying Quantitative and Machine Learning techniques for Alpha Signal research.

Conducted predictive Multi-Factor modeling of a Stock Selection Model in Python based on quantitative backtesting.

Implemented Object Oriented Programming (OOP) paradigms, to maintain production-level modeling standards.

Reduced skewness & kurtosis of noisy signals by conducting preprocessing z-score Normalization, Winsorization and outlier detection.

Transformed signal data into Guassian-like distribution using Yeo-Johnson and Rank-based Inverse Normal Transformations.

Highlighted most affective factors in Return Value prediction by implementing Cross-Validated LASSO, Elastic-Net regression and Tree-based Gradient Boosting methods for feature selection.

The Pharmaceutical Products of India Ltd.

Industrial Data Analyst

May 2015 - June 2016 (1 year 2 months)

Mumbai Area, India

Analyzed and improved performances of manufacturing utilities like boilers and compressors based on performance and financial data.

Conducted Regression Analysis, discovered time-dependencies of utility performances to impact production and reduce down time.

Optimized utility performances by conducting DOE using ANOVA technique for tuning of best working parameters for systems.

Identified trends in utility performances and operations to optimize maintenance cost of utilities and process improvement.

Visualized periodic insights with Tableau and Advanced Excel charts for collaboration across departments

Education

University of Illinois at Chicago

Master of Science (MS), Industrial Engineering · (2016 - 2018)

University of Mumbai

Bachelor of Engineering - BE, Mechanical Engineering · (2011 - 2015)