Venkata Sreenivaas Lingam

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Education

University of California, Berkeley – Haas School of Business **Expected March 2027**
Master of Financial Engineering *Berkeley, CA*
Rutgers, The State University of New Jersey **05/2023**
Bachelor of Science in Finance [GPA: 3.7/4.0] [Dean's List 2020, 2021, 2022, 2023] *Newark, NJ*

Skills & Certifications

Programming: Python(Pandas, Numpy, Scikit-learn, Tensorflow, statsmodels) , C++17(STL), SQL, R, Git
Mathematics: Probability & Statistics; Stochastic Calculus; Time-Series & Financial Econometrics; Linear Algebra; Multivariate Calculus; ODE/PDE; Numerical Analysis; Derivatives; Fixed Income
Certifications: Neural Networks & Deep Learning; Accelerated Computer Science Fundamentals

Professional Experience

AllShifts - Tech Driven Healthcare Marketplace | *Revenue Analyst* **Newark, NJ |** *04/2024 – Present*

- Built a daily cash-collections forecast using linear regression with 8 week lagged billings, AR aging curves and calendar effects achieving R^2=0.74, MAPE <5%; automated refresh + variance alerts, saving 20 hrs/week.
- Developed a weekly revenue risk monitor (STL decomposition + LightGBM) to forecast 4-week client revenue (R^2=0.61) and flag downside structural breaks via z-scored residuals (e.g., < −2σ), producing a weekly Pricing/Sales watchlist by client/state.
- Built a delinquency risk model (logistic regression) using DSO drift, payment-to-billing behavior, and balance/aging signals; translated model score into recommended credit-limit adjustments, reducing high-risk exposure by 17% (with manual override controls).
- Automated an AR reporting pipeline by extracting data from PostgreSQL, transforming it in Python, and publishing refreshed Looker Studio dashboards—eliminating ~15 hrs/week of manual reporting and improving reporting speed by 60%+.
- Published live collections prioritization dashboards (severity, % overdue, DSO deviation) generating collectors' daily follow-up lists; supported +13% on-time payments via integrated outreach workflows.

Arihant Capital | *Commodities Trader* **Visakhapatnam, India |** *09/2017 – 08/2019*

- Grew account capital from $25K to a peak of $115K over 2 years; de-risked and exited following a 22% peak-to-trough drawdown $115k to $90K.
- Event-driven trading around EIA petroleum reports, OPEC headlines, and weather; enforced systematic risk rules (stop-loss, max holding period, volatility-adjusted hedging).

Projects

Poker Equity Calculator | Numpy, Pandas, Treys, Monte Carlo Simulation *[10/2025]*

- Built a Monte Carlo equity engine (100K trials) with fast hand evaluation; supports partial boards (0/3/4/5 cards), multi-opponent simulations, and duplicate-card validation; runs ~6s per 100K sims and reports 95% confidence intervals (worst-case margin ≈ ±0.31% at 100K trials).
- Implemented pot-odds / EV decision support for call/fold by comparing simulated equity to required equity thresholds; outputs equity, win/tie rates, and EV for a given pot and call size.

Currency Pairs Trading [USDINR & EURGBP]| Numpy, Pandas, Statsmodels *[11/2025 – Present]*

- Built an FX stat-arb research pipeline: cleaned/aligned business-day spot series, ran Engle–Granger cointegration + ADF residual tests to select candidate pairs (e.g., GBPUSD–EURUSD), and estimated hedge ratios to construct mean-reverting spreads.
- Implemented a research backtester with z-score entry/exit (stateful positions), volatility targeting (10% annualized), leverage cap, and diagnostics (half-life estimation, regime breakdowns).
- Evaluated with purged walk-forward validation (504-day train / 63-day test / 5-day purge) and a transaction-cost model (1 bp per unit turnover): OOS Sharpe ≈ 0.20 net over 2008-12-26 to 2025-11-20 (4,410 trading days); automated export of equity curve, returns, positions, and summary reports.

Tesla Return Forecasting - Multifactor Regression + ARIMAX | Pandas, Scikit-learn, Statsmodels *[12/2022]*

- Built OLS + ARIMAX return-forecast pipeline using exogenous factors (market, volatility, rates) with rolling walk-forward validation; improved MAPE by 18% vs ARIMA baseline.
- Engineered data ingestion and features in pandas (yfinance), applied residual diagnostics (Durbin–Watson, Ljung–Box), and evaluated with MAPE/MAE in time-series CV.

Interests: Horology, Poker, Karting, Reading, Weightlifting, Soccer