# Sidhant Bansal

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# **EDUCATION**

#### STANFORD UNIVERSITY

MS IN COMPUTER SCIENCE

Expected Grad. 2025 | GPA: 4+/4.0 Theory Track

# NATIONAL UNIVERSITY OF SINGAPORE

**BCOMP IN COMPUTER SCIENCE** 

2017 - 2021 | GPA: 4.8/5.0 Turing Programme Minor in Mathematics

### COURSEWORK

Design and Analysis of Algorithms Randomized Algorithms

Advanced Algorithms

Machine Learning

NLP with Deep Learning

Computer Networks

Operating System

Quantum Computing

Convex Optimization

Statistics

Advanced Linear Algebra

Game Theory

\* Ongoing Courses

# TA

Modern Algorithmic Toolbox<sup>†</sup> Parallel & Distributed Algorithms\* Design & Analysis of Algorithms\* Data Structures & Algorithms\* † At Stanford

\* At NUS

# SKILLS

### **Programming Languages**

Experienced:

- Modern C++ Python Ocaml Familiar:
- Java SQL Solidity
- Javascript Q

#### **Tools and Frameworks:**

- Numpy Pandas Scikit-learn
- •Kafka •Git •Vim •Bash

# LINKS

LinkedIn://sidhant-bansal Github://sidhant007 DevPost://Sidhant Codeforces://sidhant

#### **EXPERIENCES**

#### TOWER RESEARCH CAPITAL | QUANT TRADING INTERN

June 2024 - August 2024 | New York City

- Improved alpha in a medium frequency setting by 11% through novel modelling techniques, feature engineering and leveraging information about market conditions.
- Researched new neural net based architectures suited specifically for our trading setting and low signal-to-noise ratio environment.

#### CITADEL SECURITIES | DEV FULL TIME

August 2021 - June 2023 | London, New York City

- Designed a new real-time reconciliation service in **C++** to process 100M+ orders daily. Implemented aggressive parallelization techniques with lock-less data structures to maximize throughput.
- As part of options team, implemented the end-to-end pipeline for (i) absorbing speculated corporate actions from external third party sources, (ii) normalizing them and (iii) feeding them into trading strategies.

#### **DRW** | DEV INTERN

May 2020 - August 2020 | Singapore

- Developed tooling to compress market data received from the exchange.
- Engineered the command line feature **conda compare** in the open-source environment manager **Conda**, to enhance the daily workflow of researchers.

#### JANE STREET CAPITAL | DEV INTERN

May 2019 - August 2019 | Hong Kong

- Contributed to multiple projects in post trade and trading system teams.
- Worked extensively with **Ocaml**, a functional programming language.

# RESEARCH

#### ALGORITHMIC MARKET DESIGN | STANFORD IMPACT LAB

March 2024 - Present | Prof. Itai Ashlagi and Prof. Irene Lo

- Improved the existing multinomial-logit models (via feature engineering) to forecast student preferences for public school allocation in San Francisco.
- Simulated varying policy designs with trade-offs across metrics for distance, choice and diversity, and presented findings to SFUSD.

#### 1-BIT COMPRESSED SENSING | NUS FINAL YEAR THESIS

April 2020 - Jan 2022 | Prof Arnab Bhattacharya

- Established a lower bound (tight up to logarithmic factor) for **1-bit compressed sensing** in a specific setting.
- Published findings in IEEE ISIT 2022
- Explanatory slides at sidhantbansal.com/nusfyp.pdf

# **ACHIEVEMENTS**

2020	22	ACM-ICPC World Finalist (Invitational)
2019	TOP 5%	Dean's List for Fall'19
2019	1 <sup>ST</sup>	ACM-ICPC Kaula Lumpur Regional Contest
2019	62 <sup>ND</sup>	ACM-ICPC World Finalist
2018	1 <sup>ST</sup>	ACM-ICPC YANGON REGIONAL CONTEST
2017	RPONZE	INTERNATIONAL OLYMPIAD IN INFORMATICS (IOI)