ANURAG SONI

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SUMMARY

With many years of data-related experience in Statistics, Modeling, SQL Developer and Business Intelligence professional, I am currently working in the Credit Strategy and Valuations Division at Barclaycard through EXL services.
My domain expertise has primarily been in the financial services industry where I worked for Investment Banks, Commercial and Consumer Banking institutions.
In the recent past, I have developed statistical models including regression, decision trees etc. to predict customer behaviors, while also developing automated solutions for portfolio validations and credit line optimizations, Causal Inference Measurement (A/B Testing) and Marketing campaign analysis.
My core specialty lies in influencing business decisions through crafting data-supported stories.

EDUCATION

Purdue University, Krannert School of Management　　　　　　　　　　　　　　　**West Lafayette, IN**
Master of Science in Business Analytics and Information Management　　　　　　　**Jun 2017 - May 2018**

Indian Institute of Technology Guwahati　　　　　　　　　　　　　　　　　　　　**Guwahati, INDIA**
Bachelor of Technology, Chemical Engineering　　　　　　　　　　　　　　　　　　**Jul 2007 - May 2011**

HIGHLIGHTS

● **Tools**: SAS, SQL, Python, R, Excel (VBA), MATLAB, Tableau, Gurobi, SSIS, SSAS, SSRS
● **Environment:** SAS EG, RStudio, MySQL, Power BI, Keras, Docker, Kubernetes, Spark, Google Cloud, AWS
● **Process**: Data Mining, SDLC, Process Simulation, Statistical Design, Data Modeling, Data Reporting and Quality
● **Modeling**: Supervised, Unsupervised, Regularization, Shiny App Development, Time Series Forecasting, A/B Testing
● **Version Control:** Git, Bash

EXPERIENCE

EXL　　　　　　　　　　　　　　　　　　　　　　　　　　　　　　　　　　　　　**Wilmington, DE**
Sr. Consultant, Decision Analytics Services (Client: Barclays)　　　　　　　　　　**Sep 2018 – Present**

Acquisitions Customer Valuations
- Owned the modeling aspects of a multi-portfolio initiative of valuating 5 years' worth of newly acquired customers at account level replacing process of valuation at segment level, for effectively doing better P&L predictions and strategy development. One such portfolio brought an incremental benefit of **$46M** to the client.
- Built regression models for forecasting 5-year financial performances – Balances, Fees and Charge-off Losses.
- Designed and coded the validation scripts that aggregates and brings together model prediction to PBT
- Scripted automated macros that generate **Actual vs Forecast** plots and metrics in succinct views improving readability and iteration time
- Single-handedly established the standardization of modelling steps and exploratory data process for the whole team
- Modified the valuation engine to automatedly produce sensitivity runs reducing the setup time from 16+ to 2 hrs.
- Established the process that reconciles Line Testing grid (Risk X Credit Line) to the proposed strategy

Ad-Hoc Analytics Projects
- Prepared impact-analysis of COVID-19 on Acquisition and recommended strategies for long-term profitability
- Validated marketing campaign strategies by analytical modelling and data back-testing
- Build goals from a Logistic Regression model for the customer agents' team that distinctly differentiates hard customers and easy customers

Retention and Customer Experience
- Explored omni-channel data to help improve Customer Experience as part of analytical workflow
- Leverage NLP tool – QUID and Journey Analysis tool – CEA to segment customer feedback
- Design and delivered a retention dashboard to business that summarizes and trends key metric to take decisions
- Investigated the causal inference of mailing strategy that support costing decision of $20 vs $0.50 mailers
- Visualized info hidden in cross-channel data sources to add unexplored visibility into CX (Customer Experience)
- Written macros which does auto EDAs of hundreds of variables and their relationship as starting point for ML

MIS Reporting
- Automated monthly process of running engine from end to end with employing SAS macros, Python and VBA scripting knowledge

VIRTUSA CORP.   **Pune, INDIA**

Consultant- Business Consulting (Client: Credit Suisse, Citibank)   **Jul 2015 – May 2017**

Reconciliatory Reports Standardization

● Provided quick Classification models and business rule recommendation using Python ML libraries
● Engaged client's teams to elicit project requirements; collaborated with development to suggest solutions
● Coordinated discussion among 3 cross-regional teams to generate data mapping to load upstream data
● Analyzed data models and suggested changes to meet business requirement
● Initiated ad-hoc analysis and implemented reconciliatory fixes for data anomalies in IB reports of derivative trades
● Collaborated with IT and or Risk Process Change Management Teams to get the changes implemented

                                               Bangalore, INDIA; London, UK

Senior Specialist-Technology (Client: Société Générale)   **Jan 2013 – Jun 2015**

Multi-Asset Brokerage Customer Onboarding Solution

● Transformed abstract client's requirement into solutions blueprints for £1.5 million worth of IT projects
● Devised reusable data quality framework to serve as an enabler for technology assessments
● Developed and validated Decision Tree model to classify customers for an anti-tax evasion regulation
● Launched business proposal and spearheaded tool development for classification and reporting requirements in project resulting in a project win of $100K. Awarded with 'Employee of the Quarter' for consistently 3 quarters

                                                 Chennai, INDIA

Engineer-Technology (Client: Aetna Healthcare)   **Jul 2011 – Dec 2012**

Qlikview Report Backend Datawarehouse development

● Developed code to wrangle and compile data from upstream system to data warehouse resulting in increasing information transparency and timely delivery of MIS reports to senior management
● Played an integral part in database design for a health insurance company by identifying crucial flaws

CERTIFICATIONS, PUBLICATIONS AND ACHIEVEMENTS

● Passed CFA Level 1 conducted by CFA Institute, USA
● Certified 'Foundation Certificate in Business Analysis' from BCS (British Computer Society), UK
● Certified in SAS Base Programming from SAS Institute & Purdue University
● Co-Published proceedings at Midwest Decision Sciences Conference titled 'A Comparative Study of Machine Learning Frameworks for Demand Forecasting' and 'Predicting and Optimizing Transportation Costs for a National Retailer Under Tiered Rebate Constraints'