Selwyn Gomes

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EDUCATION

Birla Institute of Technology and Science (BITS) Pilani

B.E.(Hons.), Electronics and Instrumentation Engineering with a Minor in Finance CGPA: 8.50/10

WORK EXPERIENCE

The National University of Singapore

Research Assitant | Advisor: Prof. Jonathan Scarlett

- Worked on 1-bit compressive sensing with generative priors.
- In this study, we tested the performance of a pre-trained GAN prior and untrained neural network prior (Deep Decoder) for image recovery using quantized measurements on the mnist and CelebA datasets.
- Currently, exploring multi-armed bandit problems in a Bayesian setting using Gaussian processes.
 Code-GAN Code-DD

The University of Melbourne

Research Assitant | Advisor: Prof. Jonathan Manton and Dr. Michael Pauley

- In this work, we implemented a sequence to sequence model to construct a pulse height spectrum with high precision
- The algorithm presented tries to extract information from pulses generated by radiation detectors
- The system was made using a combination of recurrent, convolutional and fully connected networks. Project Report Code

Worldquant LLC

Research Consultant

- Involved in developing trading algorithms called alphas which are mathematical, predictive model of the theoretical performance of financial instruments.
- The trading algorithms are developed on Websim, a web and mobile application where users employ expression-based syntax or Python code.
- The Alphas developed are back-tested by running historical simulation on websim.

RESEARCH PROJECTS

EEG Based Classification of Bilingual Unspoken Speech as a Biometric Measure Jan 2018 - Aug 2019 Advisor:Prof. Veeky Baths, BITS, Pilani, KK Birla Goa Campus

- This project focuses on creating a fully connected deep network which uses bilingual imagined speech for user identification.
- Data collection and pre-processing was done using the EEGlab toolbox in Matlab.
- Spectral band powers of the alpha, beta and gamma waves were found as suitable input features to the model.
- The networks performance was compared to standard kernel methods. Code

Jul 2019 - Present

Singapore

Goa, India

July 2015 - June 2019

Melbourne, Australia

Jul 2018 - Dec 2018

Mumbai, India

Jan 2017 - Jan 2019

an 2018 Aug 2010

COURSE PROJECTS

32-Bit Pipelined Processor

Course:Computer Architecture

- Designed and implemented a 32-bits pipelined MIPS processor to handle R-type, I-type and J-type instructions.
- Implementation was done in Verilog on ModelSim platform, with hazard detection and forwarding units included for its handling.

Flour Mill Packaging System

Course: Microprocessors and Interfacing

• Designed a weight and temperature controlled flour packaging machine using Proteus and coded in MASM.

Publications

 "Sample Complexity Bounds for 1-bit Compressive Sensing and Binary Stable Embeddings with Generative Priors", Z. Liu, S. Gomes, A. Tiwari, J. Scarlett. In Proceedings of the 37th International Conference on Machine Learning. ICML 2020 [PDF]

KEY SKILLS

- Languages/Libraries: Python, Numpy, Verilog, Keras, Tensorflow, PyTorch, C/C++, Pandas,Cuda, Scikit-learn, SQL, Git
- Technologies: Xilinx ISE, Proteus ISIS, MATLAB, Websim, MkDocs, Microsoft, Excel, LATEX

TEACHING EXPERIENCE

 Organizer, The Machine Learning Reading Group with Prof. Manton, The University of Melbourne Jul 2018 - Dec 2018 My responsibility included scheduling of group meetings, allocating presentation topics and reviewing material. I was also maintaining an up to date git repository of all presented content.

RELEVANT COURSEWORK

- **Electronics:** Microprocessors and Interfacing, Computer Architecture, Probability and Statistics, Introduction to Programming, Digital Design, Signal and Systems.
- **Finance:** Econometric Methods, Mathematics I,II and III, Financial Management, Security Analysis and Portfolio Management, Derivatives and Risk Management

AWARDS AND ACHIEVEMENTS

- Autumn Alphathon 2016: I achieved a gold level 3 status and placed in the top 25 out of 200 + participants in the 2016 Autumn Alphathon conducted by Worldquant. I received a stipend of 500 USD.
- **Worldquant Alpha Building Competition:** I participated in the worldquant alpha building competition in 2016 and achieved a gold level. I was soon offered a research consultant position at Worldquant LLC.

April 2019 - May 2019

Jan 2017 - May 2017