Shaurya Baveja, CFA

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Summary

CFA Charterholder & IIT Delhi graduate who transforms data chaos into clear, strategic insights, turning numbers into valuable assets. Natural problem solver and ML expert leading cross functional teams who makes complex data tell stories that stakeholders understand. Motivated and driven by deep commitment to customer empathy and building lasting relationships.

Professional Experience

Senior Data Scientist | TATA AIG | Mumbai

Optimization of Passive Equity Investment Allocation

- Led a project that automated investment allocation strategy for a portfolio of **4 ETFs**, generating **6% excess** over traditional methods on an AUM of **₹1000 Cr.**
- Leveraged Monte Carlo simulations and advanced statistical models to dynamically optimize fund allocation based on long-term market growth indicators, directly contributing to superior portfolio performance.

Motor OD Fraud Detection

- Spearheaded the development and implementation of an AI-based system to score individual claim transactions, resulting in a **50x** increase in repudiations due to fraudulent claims.
- Established a real-time, claim severity-based workflow that enabled zero-touch processing for low-risk claims, significantly reducing turnaround time (TAT) and enhancing operational efficiency.
- Led the deployment of ML model and rule engine using AWS stack (Lambda, SageMaker, DynamoDB, API Gateway) and directed initiatives that brought down the model failure rate from **3.5%** to under **1%.**
- Identified crucial key performance indicators (KPIs) and developed a comprehensive dashboard for continuous performance monitoring, enabling tighter controls and data-driven product iterations.

Data Scientist | TATA AIG | Mumbai

Health Enterprise Fraud Detection

- Engineered a fraud detection system utilizing Machine Learning and Graph Neural Networks (GNN) to identify high-risk entities, achieving **82%** success rate and prevented losses of **₹25 Cr.**
- Established a quarterly review process based on the model, securing recurrent annual savings of **₹12** Cr by enabling prompt action on identified fraudulent activities.

Motor Claim Volume Forecasting

- Engineered an advanced DeepAR (LSTM) time series model to forecast claim volumes across 3 motor products and 8 zones, achieving high-precision results with a Mean Absolute Percentage Error (MAPE) of under **5%** in key regions.
- Translated complex model forecasts into clear, actionable insights for the business team. This directly enabled enhanced resource allocation and strategic planning, significantly improving overall claim handling efficiency.

Health Agent Profiler

- Spearheaded the end-to-end development and integration of a three-stage predictive agent profiler, generating **₹2.4 Cr** in incremental revenue by engineering an ML model and deploying a real-time insights prototype on AWS (Streamlit).
- Transitioned to an Assistant Product Manager role to champion its full-scale adoption, orchestrating cross-functional collaboration leading IT and Design teams to embed the predictive tool into the website for the sales team.

Education

Degree – Indian Institute of Technology Delhi | *Delhi*

Accomplishments

- **Best Performer Award**; Received Champion of Champion Award by MD for exemplary performance in TATA AIG

Certifications

CFA: Awarded CFA Charter in April 2024
Lean Six Sigma Green Belt

Extra-Curriculars

- **Coordinator, Rendezvous IIT Delhi** ,2019 - Led a 3-tier team of 20+ to manage prize distribution of worth 14 Lacs for 100+ events in North India's largest Cultural Fest
- Bronze Medal in **Swimming**,3m Men Springboard,Under-14, **Madhya Pradesh State Championship** – State Level
- **Gold Medal** in Men's **Badminton**, Western Command Championship
- **Gold Medal** in **Chess** Championship,3rd Distr Chess Championship organized by Panchkula Chess Association
- Gold Medal in Swimming, C.B.S.E West Zone Championship organised by Haryana Swimming Association, Panchkula