

Nikhil Devanathan

ndevanathan.github.io • nikhil.devanathan@gmail.com • linkedin.com/in/ndevanathan/

Experience

AI Labs Researcher

AI Labs, BlackRock,

Jul 2024–present

Leveraging AI research to develop prototype solutions for challenges across the firm

- Employing optimization to ensure regulatory compliance of salary structures
- Developing a tool to quantify and manage operational risks associated with portfolio management
- Utilizing statistical tools to predict the net asset value of an illiquid asset

Student Researcher

Prof. Stephen Boyd's Research Group, Electrical Engineering, Stanford University,

Jun 2022–Jun 2024

Optimization research with Prof. Stephen Boyd

- Researched algorithms for convex optimization

AI Labs Intern

AI Labs, BlackRock,

Jun 2023–Mar 2024

AI research and development to support portfolio management

- Prototyped tools for reducing risk for multi-asset-class portfolios
- Implemented and tested optimization-based policies for order execution

Technical Intern

Chemical and Biological Signatures Group, Pacific Northwest National Laboratory,

Jun–Aug 2021

Particle simulation optimization

- Optimized gas molecule collision simulation code to run 140x faster on high-performance computers

Education

M.S. Electrical Engineering

Stanford University,

3.9 GPA

Sep 2022–Jun 2024

B.S. Math

Stanford University,

3.9 GPA

Sep 2020–Jun 2024

Teaching

Teaching Assistant

EE 104 (CME 107), Introduction to Machine Learning, Stanford University

Mar–Jun 2024

Teaching Assistant

EE 364A (CME 364A), Convex Optimization I, Stanford University

Jan–Mar 2023

Teaching Assistant

EE 263 (CME 263), Linear Dynamical Systems, Stanford University

Sep–Dec 2022

Publications

2024

- Efficient Shapley Performance Attribution for Least-Squares Regression, *Statistics and Computing*
- Polyak Minorant Method for Convex Optimization, *Journal of Optimization Theory and Applications*

2023

- The Role of Ion Rotation in Ion Mobility: Ultrahigh-Precision Prediction of Ion Mobility Dependence on Ion Mass Distribution and Translational to Rotational Energy Transfer, *The Journal of Physical Chemistry A*