

Yash Sethi

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Professional Experience

Data Analyst - Retail Insights and Optimization Team

Montreal, Canada

ALDO Group (Contract - Part Time)

Aug 2024 – Present

- Spearheaded real-time analytics integration by implementing KPI tracking for top-selling, non-performing and regional performing products for offline stores using Power BI, enabling targeted adjustments from insights on 8,000+ SKUs.
- Engineered features from transaction and inventory data to build a hierarchical clustering model, classifying articles by popularity across regional stores and enhancing targeted inventory strategies.
- Forecasted regional stock inventory requirements to prevent stockouts, increasing operational efficiency by 19% and ensuring optimal stock allocation.

Data Scientist - ALMT Team

Montreal, Canada

BNP Paribas (Analytics Consulting Project)

Sep 2024 – Present

- Planned and implemented a framework to automate data collection using Bloomberg plugins for macroeconomic data, Python for refreshing Excel and feature aggregation, resulting in a ready-to-use dataset for forecasting models, saving one FTE monthly.
- Modelled and compared ARIMA (non-stationary time series), Bayesian Structural Time Series (probabilistic), and Time-Series GAN (TSGAN) models to forecast the spread between 10-year and 2-year Treasury yields. The Bayesian Structural Time Series model outperformed others, achieving a monthly RMSE of 0.12 and a direction accuracy of 62%.

Junior Data Scientist - Fraud Mitigation Team

Gurugram, India

HSBC

Sep 2022 – Jul 2024

- Developed a LightGBM model to score transactions based on risk levels, utilizing feature engineering on customer transaction data, digital activity, and third-party sources like ThreatMatrix & BioCatch. This solution prevented GBP 2.5 million (55%) in annual fraud across 25M+ transactions per month while significantly minimizing false positives.
- Optimized a LightGBM classification model to classify predicted fraudulent transactions into fraud and scam categories, enabling appropriate treatment strategies. This enhanced the efficiency of the fraud handling team by 40% and improved customer experience for 10,000+ customers monthly.
- Led a team of four to migrate fraud detection systems from SAS to Feedzai, orchestrating data migration, model redevelopment, deployment decisions, and UAT testing, enhancing system scalability and reducing processing latency from 3 months to 1 month.
- Automated dashboard updates using an Airflow DAG pipeline, integrating BigQuery scripts for data preparation and Python scripts for orchestration, saving 50 hours per month.

Data Analyst - Marketing & Channel Analytics Team

Bangalore, India

HSBC

Aug 2020 – Aug 2022

- Improved product application submits rate by 20% by analyzing 1M+ customer sessions (clickstream data) using interactive Sankey diagrams in Plotly and conducting A/B testing to optimize user journeys for Checking Accounts and Credit Cards.
- Designed and implemented a hyper-personalized product recommendation model for the HSBC US website using Python and data preparation in BigQuery, leveraging insights from past browsing sessions, multi-channel interactions, and product holdings. This optimization increased customer engagement by 25%, boosted product application rates by 15%, and saved USD 2 million in marketing expenses through targeted, tailored banner messages.
- Constructed comprehensive dashboards in Looker to track key performance indicators (KPIs) such as visitors, unique visitors, exit rate, bounce rate, conversion rate, and click-through rate. Enabled business stakeholders to visualize A/B testing results and make data-driven decisions, improving operational efficiency by 20% and optimizing campaign performance.

Education

McGill University - Desautels School of Management

Montreal, Canada

Masters of Management in Analytics (GPA: 3.9/4.0)

Jul 2024 – Present

Indian Institute of Technology, Kharagpur

Kharagpur, India

Masters of Science, Mathematics (GPA: 4.0/4.0)

Jul 2018 – Jun 2020

University of Delhi

Delhi, India

Bachelors of Science, Mathematics (GPA: 3.72/4.0)

Jul 2015 – May 2018

Technologies

Languages & Libraries: Python, SQL, HTML, R, Pandas, NumPy, Scikit-learn, PySpark, Huggingface, Pycaret, yfinance, scipy, TensorFlow, Hadoop

Frameworks & Tools: Docker, Git, Power BI, Looker, GCP, Databricks, Airflow

Awards & Achievements

- Financial Asset-Management Hackathon (FIAM - 2024): Achieved 4th position among over 65 teams across Canada.
- HSBC: Awarded "Rising Star Award" twice (2021, 2022) and "State of Nation Award" (2023).