AMARJEET YADAV

|amarjeet2739@gmail.com | www.linkedin.com/in/amarjeet01yadav/ | 8076924131 |
| 808-A, sec-3, Faridabad, Haryana,121004|

EDUCATION

JAN 2021 (PERSUNIG)
FRM - I, Global Association of RISK Management (GARP), NEW JERSESY, USA
MAY 2019
Bachelor of Arts Economics, University of Delhi, New Delhi

Key Modules(FRM -1):
Quantitative Finance, Futures and Options, Fixed Income Securities, Financial Analytics, Investment Analysis and Portfolio management, Econometric methods, Advanced Data Analysis, Financial Market Products, Financial Risk Management,

SKILLS

Programming: Python (Object Oriented Programming), EXCEL, MySQL
Maths & Stats: Probability, Stochastic Analysis, PDE, Derivatives Valuations, Fixed Income, Econometrics, Time Series, Linear Algebra, Spectral Analysis, Machine Learning. Simulation methods. Monte Carlo and Quasi Monte Carlo methods. Optimization methods for simulations. Numerical analysis, Machine Learning.

PROJECTS

VaR Models - *[PCA/METHODS/VOLATILITY/BACKTESTING/EVT]*
Risk Factor Mapping, Statistical Analysis, VaR –Parametric & Non Parametric, IVaR, CVaR, DVaR, UVaR, Revaluation- Local & Full, GARCH Model, EVT, Back- testing- Traffic Light Approach, Hypothesis Testing

Multi-Curve Construction
Interpolation, OIS discounting curve, Bootstrapping, CSA discounting curve bootstrapping with consistent tenor basis spread, day count conventions, business conventions, FRA, SWAPS, Spot curves, forward curves

Bond Valuation
Yield curve, market price model, nelson-siegel-svensson curve construction, duration &convexity, Key Rate Duration

Factor Model
Fama French Five Factor Model, Regression Analysis, Performance measurements, Risk Reporting