

VAIBHAV YADAV

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Academic Qualifications

Course	College/School/University	Year of Passing	Marks Obtained
M.A. Economics	Delhi School of Economics (University of Delhi)	2021	6.75/10
B.A. Hons. Economics	Shri Ram College of Commerce (University of Delhi)	2019	8.31/10
12 th Class	Rajkiya Pratibha Vikas Vidyalaya, Dwarka, Delhi	2016	94.2%
10 th Class	Rajkiya Pratibha Vikas Vidyalaya, Dwarka, Delhi	2014	10/10

Academic Achievements/ Awards and Accomplishments

- **Firm Value Award, Diversity and Inclusion**, Morgan Stanley (Founding member of Diversity Committee) **2024**
- Participated in a program hosted by **Dubai Future Accelerators** in collaboration with **Harvard Business School Club** of GCC (1/80 students from across the globe) and received a **LOR** **2018**
- **MHRD Scholarship**, Govt. of India for excellence in Higher Secondary Exam **2016**
- Received **Indira Award**, Govt. of NCT Delhi for commendable performance in class 10t **2014**

Work Experience

- **Model Developer (Morgan Stanley)** **(Sep 2022 - Now)**
 - As a part of Scenario Analytics team within Risk Analytics, engaged in **Macro Modelling and model monitoring** for Interest Rates and Macro variables. Quarterly reviewed and adjusted projection paths for these variables under different scenarios including **CCAR BHC & FRB, 5 Firm internal Macro Scenarios, and Climate FRBCSA** pilot project scenarios.
 - Worked on dataset production for **~1300** user claimed variables for above mentioned publications. Engaged in DQ Checks, usual data fixes, sourcing data from multiple data providers, running scenarios and creating projection sets.
 - Worked on **python script** to make the DQ checks process more focused by significantly **detecting 98% (350k Standalone Issues and 700k comparison issues)** as **non-material** and recurring and introduced **priority segmentation** of issues significantly reducing the effort.
 - Worked on **Climate Fed Pilot Project** to create long term (40Q) forecasts for variables, along with Modelling granular sector level GVAs to better capture Climate scenario impact.
 - **Led Monthly Macro Monitoring** for Mumbai team, prepared deck and Flash Reports (presented to downstream users) regarding recent developments in economic environment.
 - Owned **Geopolitical Asia Escalation** scenario with in Firm Macro Scenarios and delivered quarterly forecasts.
 - Owned and successfully delivered quarterly **FRC Production scenarios**.
- **Model Validator (Northern Trust)** **(Jul 2021 – Sep 2022)**
 - As a part of Global Risk Management team, engaged in quantitative Model Validation of PPNR models in accordance with CCAR and SR 11-7 Guidelines.
 - Analyzing model methodology and formulation; risk associated with model assumptions and limitations. Appraising the input data; conducting statistical testing of variables and model residuals using SAS. Evaluating model outputs; overrides and overlays.

Internships/ Academic projects

- Research Project titled “**Changing Dynamics of Consumer Behavior: Elucidating Consumption Patterns in Punjab and Chhattisgarh**” **2021**
- **Ministry of External Affairs, States Division, Intern** **2019**
Carried out research in and presented reports related to economic development, FDI Inflows and key headwinds faced by booming states of India. Presented Research Output to under-secretaries and IFS officers.
- Research Project titled “**Universal Basic Income – A Step in the Right or a Leap in the Dark?**” Under the guidance of Ms. Anushruti (Professor at Shri Ram College of Commerce) **2019**

Position of Responsibility / Extra-Curricular Activities / Social Work

- **Goonj Internship (Volunteer)** **2017**
 - Drove collection of urban surpluses to rural areas to support disaster relief, involved in sorting or urban surplus into different segments and preparing relief kits
- Core Member, **Financial Literacy Cell: Vittshala, SRCC:** **2017**
 - Organized several financial derives in Razapur Village, Rohini (Project Shashakt) to spread financial literacy
 - Lead Event coordinator at `Digi Mela`-an initiative to turn SRCC a completely cashless college
- Core member, **Organizing team, Fine Arts Society, SRCC** **2017**
 - Organized Artisia- annual fest of FAS by jointly conceptualizing and scheduling events

Skills

- **Technical Skills:** Python, R, Data Analysis and Manipulation using Microsoft Excel, Econometrics, Statistical Models,
- **Functional Skills:** Communication, Collaboration, Adaptability, Analytical thinking, Problem-Solving, Quick-Learning.