

Anuska Das

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Overall 4 years of experienced credit risk professional with a strong background in banking regulatory exercises and data analytics within both healthcare and financial sectors.

Professional Experience

Standard Chartered Bank (Bangalore) **12/23 - Present**
AM - Stress Testing

- Works as a credit risk analyst for execution projects for scenario-based stress tests and climate stress tests to forecast expected losses, RWA and ECL and preparing regulatory reporting templates leveraging PowerPoint, Excel and SQL
- Supports projects involving User Acceptance Testing (UAT) for internal process changes

HSBC (Bangalore) **01/22 - 12/23**
Business Senior Analyst - Consulting

- Supported CCAR and CECL execution team as a credit risk analyst in stress testing for retail banking division Utilising PD, EAD, LGD models to predict losses leveraging SAS, SQL
- Conducted model backtesting and monitored portfolio quality for bank products
- Enhanced operational efficiency through process migration projects using Pyspark

IQVIA (Bangalore) **09/20 - 01/22**
Data Analyst

- Led predictive modeling projects for healthcare market segmentation using machine learning techniques to derive business insights utilizing R and Excel for data analysis, cleaning, and preparation
- Conducted primary and secondary market research projects

Education

Presidency University **08/18 - 08/20**
MSc in Applied Economics

Presidency University **08/15 - 08/18**
BSc in Economics

Key Skills

- Statistical Analysis and Data analysis: logistic regression, linear regression, random forest, decision trees, credit risk analysis, regulatory reporting
- Programming languages: SAS, Python, SQL, Excel, VBA, PowerPoint

Projects

Job segregation in India

- Conducted analysis on job segregation in India using STATA and Excel with NFHS data and logistic regression
- Identified employment trends in India through data-driven approach