# G N SINDHUR

## SOLUTION ADVISOR

sindhurgn1@gmail.com

+91- 9110782956

Excelling in the financial services sector by specializing in the development of Econometric Models to enhance Risk Management Processes. Open to roles in Model Development & Validation, with a preference for locations in Mumbai.

## EDUCATION

- **M.Sc. – Economics | 2020**
  Indira Gandhi Institute of Development Research
- **Post-Graduate Diploma in Management | 2017**
  T.A. Pai Management Institute
- **B.E. (Hons) Mechanical Engineering | 2013**
  BITS Pilani Hyderabad Campus

## CERTIFICATIONS

- Completed **Certificate in Quantitative Finance**
- Course on **Macro Econometric Forecasting**, presented by IMF's Institute of Capacity Development, under the audit mode
- Course on **Principal Component Analysis**, presented by Udemy under audit mode
- Course on **Machine Learning**, presented by Stanford University, under audit mode, through Coursera.

## CORE COMPETENCIES

- Strategic Planning & Execution
- Econometric Model Development
- Quantitative Finance Analysis
- Data Analysis and Automation
- Process Improvement
- Model Development & Validation
- Project Management
- Cross – Functional Collaboration
- Stakeholder Management

## TECHNICAL SKILLS

- **Statistical Software:** R, Eviews, Stata
- **Programming Languages:** Python
- **Data Analysis & Visualization:** MS Office

## PROFILE SUMMARY

- Highly skilled and results-driven **Economist** with a robust background in **macroeconomics**, **econometrics**, and **quantitative finance**.
- Possessing a **Post-Graduate Diploma in Management** with a focus on **Finance** and **General Management** and an advanced degree in **Economics** from a premier research institution, complemented by a Certificate in **Quantitative Finance (CQF)**.
- Adept at leveraging strong theoretical knowledge in **stochastic processes**, **stochastic calculus**, and **numerical methods** to develop and validate **econometric models** for risk management.
- Currently serving as a **Solution Advisor** at Deloitte, where responsibilities include the review and validation of **model implementations**, **ongoing monitoring reports**, and **CECL processes** for multinational banking clients.
- Demonstrated expertise in **credit risk model development** & **model documentation** through previous roles, including experience with **PD**, **EAD**, and **EADL** models as part of **CCAR** and **CECL framework submissions**.
- Proven **track record of conceptualizing & executing data science projects** & making major contributions to **financial risk management** & **model development.**

## AWARDS & HIGHLIGHTS

- Recognized with **Spot Recognition award** for excellent performance on a project in Deloitte – October 2023.
- **Recognition received for good performance at JP Morgan Chase** in February 2018.
- **Scored 98.51 percentile in CAT 2014.**

## PROFESSIONAL EXPERIENCE

**Assistant Manager | KPMG, Mumbai | Since Dec 2024**
**Key Result Areas:**

- Supporting an Indian bank in development and implementation of IFRS9 ECL calculation system, for the retail, wholesale and investment portfolios.

**Solution Advisor | Deloitte, Mumbai | July 2022 – Dec 2024**
**Key Result Areas:**

- Participated in a staff-augmentation project supporting the MRM department of a large multinational banking client, in validating MDDs, OPAs, AMRs of Recovery and Resolution Planning models.
- Undertaking extensive projects focused on the thorough review and validation of ongoing monitoring reports for qualitative models, guaranteeing that all evaluations comply with the rigorous standards established by regulatory authorities & internal protocols.
- Executing meticulous assessments of Model Implementations Addendum documents, delivering essential insights that bolster the integrity of model validation procedures for a prominent multinational banking organization.
- Conducting a comprehensive end-to-end evaluation of a client's Current Expected Credit Loss (CECL) processes, recognizing operational deficiencies and devising strategic recommendations to enhance risk management methodologies.
- Supervising the validation of ongoing monitoring strategies for a collection of more than 20 wholesale models, confirming that all models adhere to the most recent regulatory standards and industry best practices.

**Credit Portfolio Analyst | Citicorp Services Pvt. Ltd. | August 2020 – June 2022**
**Key Result Areas:**

- Developed and validated credit risk models (PD, EAD, EADL) as part of CCAR and CECL framework submissions for North American credit card portfolios.
- Constructed and documented the conceptual framework for credit risk models, including performing rigorous statistical tests to ensure model robustness.

## PERSONAL DETAILS

- **Date of Birth:** 30th Dec, 1991
- **Address:** House number - 203, Tirupati House, Plot 165, Vashi Sector 12, Navi Mumbai, Mumbai, Maharashtra – 400703
- **Languages:** English, Hindi, Telugu

- Supported model deployment processes by validating inputs and output logs, ensuring accuracy and adherence to regulatory requirements.
- Automated data extraction tasks for ongoing monitoring exercises, improving efficiency and reducing manual intervention.

**Team Leader | JP Morgan Chase India Services Pvt. Ltd. | June 2017 – July 2018**
**Key Result Areas:**

- Managed team operations in **Wealth Management**, ensuring adherence to organizational policies and regulatory standards.
- Coordinated with team members to support the Wealth Management business, ensuring that production processes met required quality and compliance benchmarks.

## PROJECTS

- **Volatility Spillovers in Foreign Exchange Markets**
  **Term Paper, January 2020 – July 2020**
  Conducted as part of the "Topics in International Finance and Economics" course under the supervision of Dr. Ashima Goyal.

- **Radon-Nikodym Derivative and Its Applications**
  **Term Paper, January 2020 – June 2020**
  Completed for the "Spectral Analysis" course under the supervision of Dr. Dileep Nachane.

- **Impact Assessment of the ASEAN-India Free Trade Agreement**
  **Term Paper, July 2019 – December 2019**
  Developed for the "International Trade" course under the supervision of Dr. C. Veeramani.

## POSITION OF RESPONSIBILITY

- **VISHLESHAN Data Sciences Competition**
  Conceptualized and organized the competition at TAPMI in 2017.

- **Social Endeavour Group**
  Active member from 2015 to 2017 at TAPMI.