



ARNAB BHATTACHARYA

PROFILE

More than 2 years of experience as a Data Analyst. Skilled in financial modelling, market research, machine learning, expert in R, SAS, SPSS have intermediate knowledge of Python, ERP, and Tableau. Extensive experience in analyzing, monitoring to explore patterns. A keen eye for upskilling and career development. I possess strong multi-tasking skills, with ability to simultaneously manage several projects and schedules. Tech savvy and efficiency focused.

CONTACT

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9062797771

DOB-07/09/1996

Dhalua, Nabapally, P.O-Dhalua, P.S-
Sonarpur, South 24 parganas, West
Bengal, Kolkata-700152

ACTIVITIES AND INTERESTS

Hiking, Fishing, Travel, Photography,
Gardening, Sports, Writing.

EXPERIENCE

RISK MODELLING ANALYST/INFORMERICS CREDIT RATINGS

MAY 2022-PRESENT

Model Development

- Development of various general and sector specific credit risk and market risk assessment models, Assists in maintaining a professional risk control environment that is conducted within risk limits, processes, and standards set for regulatory and operational risks of the Bank and as reviewed by the Auditors/Examiners.
- Conceptualization and development of excel based risk assessment models using expert judgment and statistical base
- Testing, fine-tuning and finalization of models
- Stress Testing, IFRS 9 computing (PD, LGD, EAD), ECL, IFRS9 PIT LGD Model for sector portfolio. IRB approach loss given default (LGD) and exposure-at-default (EAD) levels.
- Value at Risk, Monte Carlo Simulation

Model Validation

- Out of Sample / Out of Time Validation of Rating Models using Quantitative Tools
- Preparation of related documentation

Model Recalibration/Review

- Recalibration/Review of models based on Model Validation results.
- Presentations to committee
- Preparation of necessary documentation
- Coordination with vendor teams for configuration of models in the software application Provides support for research projects, error checking, model validation, and income simulation.
- UAT - Testing of models and various functionalities in the software system and training and monitoring the team members to prepare statistical based model.

CONSUMER DATA ANALYST, GLOBAL DATA RESEARCH CENTER

NOVEMBER 2021-APRIL 2022

- Deliver Robust Market Intelligence Databases

Develop a structured and logical approach to achieve project objectives build hypothesis, collect data, analyze information and present findings in a structured way. Contribute significantly to a high quality stream of research output in the form of data and reports.

- Understand market and business dynamics:

Analyze market conditions, identify critical success factors and forecast the direction of a market using clear and arguable assumptions.

Through research and consulting assignments, develop written and oral communication skills. Hone writing skills to be precise and efficient, minimizing the length of research documents while maximizing the value to clients.

EDUCATION

INTERNATIONAL MANAGEMENT INSTITUTE, KOLKATA

Management Information Systems & Marketing, April 2022

NETAJI SUBHASH ENGINEERING COLLEGE, KOLKATA

Mechanical Engineering, July 2018

KEY SKILLS AND CHARACTERISTICS

Data Analyst, Market Research, R, SPSS, SAS, PYTHON, JAVA, ERP, Advanced Excel, Tableau, Financial Models.