Anchal Soni

Contact Information

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Summary

I have a rich experience of applying various machine learning techniques on real-life data during my thesis. To add to that, my educational background in statistics renders me a flair for modelling and analyzing data. This clear understanding is the strength which will help in providing an analytical solution to every problem faced in an organisation.

Areas of Expertise

Structural Break Detection, Financial Time Series Analysis, Independent Component Analysis, Multivariate statistics, R-programming, Data Analytics in Financial markets & crypto market

Education

- **Indian Institute of Management** — Bangalore, India
  *Doctor of Philosophy (PhD), Area - **Decision Sciences*** — *May 2016 - present*

- **Faculty of Mathematical Sciences** — University of Delhi, India
  M.Sc. Statistics — *2009-2011*

- **Lady Shri Ram College for Women** — University of Delhi, India
  B.Sc.(H) Statistics — *2006-2009*

- **Budding Buds Sr. Sec. School** — Tinsukia, Assam, India
  Central Board of Secondary Education; Class 12 — *2006*

Experience

- **International Centre for Theoretical Sciences** — Bengaluru
  Instructional resource — *June 2022*
  - **Area**: Summer school for Women in Mathematics and Statistics 2022
  - **Workshops**: Provided my assistance with helping students solve problems in R

- **Indian Institute of Management** — Bangalore
  Preparatory course Teacher — *June 2019*
  - **Course**: Quantitative Techniques for PGP
  - **Role**: Managing & Teaching a PGP batch of 60 students for sessions on Basic Mathematics & Statistics - 13 sessions of 90 minutes each

  Teaching Assistant — *2018 onwards*
  - **Course**: Managing multiple courses across 3 years for PGP batches - Desision Sciences, Applied Multivariate Data Analysis (conducted hands on R-training sessions), Big Data Analytics with Networks

- **RBI Academy** — Mumbai
  Teaching Assistant — *December 2018*
  - **Course**: Programme on Advanced Financial Econometrics conducted by Prof Malay Bhattacharyya
  - **Role**: Conducted Hands on R-training sessions for 50 senior resources of RBI on various data analytics concepts covered in the course

- **KC College** — University of Mumbai
  Assistant Professor — *June 2014 - Jan 2016*
  - **Area**: Taught Statistics to under graduate BMS/BAF/BFM/BBI students
  - **Workshops**: Conducted Workshops on 'Communication Skills and Group Discussion'

- **Bombay Hospital College of Nursing** — Mumbai, India
  Visiting Faculty — *Summer 2015*

- - **Area**: Taught Statistics to M.Sc. Nursing students

- **Budding Buds Sr. Sec. School** Tinsukia, Assam, India
  Post Graduate Teacher *Nov 2011 - Sep 2012*
  - - **Area**: Taught Mathematics and Statistics in Class 12, 11
  - - **Award**: Best Teacher Award 2012 for innovative ideas and creativity while teaching

- **Mathematical Science Foundation** New Delhi
  Internship *Oct 2009 - March 2010*
  - - **Area**: Worked under the guidance of Prof. Amber Habib for 'Finance Project'

Conference

- **Cryptocurrency Reasearch Conference 2022, Durham University Business School, Durham, UK, September 2022**: The Value-at-Risk transmission of cryptocurrencies using group transfer entropy: New evidence under structural breaks and alternate choice of conditional distributions *(with Soudeep Deb, Debojyoti Das, Adam Zaremba)*

- **Shailesh J Mehta School of Management, IIT Bombay, February 2018**: Independent Components in Information Demand for Cryptocurrencies *(with Ravi Prakash Ranjan)*

Achievements

- **Academic**: Cleared CT-1 (Financial Mathematics) and CT-3 (Probability and Mathematical Statistics) under Institute of Actuaries of India, Oct 2009

Computational and Language Skills

- **Computational**: Skilled in Programming with R, Latex, SPSS, with working knowledge of Python

- **Language**: Proficient in English and Hindi