ANMAYA AGARWAL

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EDUCATION

Since 2019 **NMIMS University**, Master's in Business Administration

Mumbai / India

Major in Technology Management with a specialisation in Finance

Minor in Business Analytics

Co-authored a book chapter titles "Evolution of the Capital Asset Pricing Model (CAPM)" currently under consideration for publication.

• Evaluated accuracy of CAPM return based on forecasted data against the traditional method which is based on historical data.

Since 2019 NMIMS University, Bachelor of Technology

Mumbai / India

Major in Computer Engineering

Final Year Project - Suspicious Fishing Activity Detection using Machine Learning

- Performed data analysis and feature engineering using Python, Excel, and Tableau to create a novel labelled dataset with more than 50,000 samples of AIS disabling events.
- Achieved a testing recall of 80% by implementing several Machine Learning Algorithms.
- Review paper accepted by the International Conference on Intelligent Computing and Networking.
- Research paper currently in the pre-print stage. <u>DOI Link</u>

The New Tulip International School, CBSE Class 12th

Ahmedabad / India

Score - 86.2%

PROFESSIONAL EXPERIENCE

2023 Piramal Capital and Housing Finance Ltd.

Mumbai / India

(2 Months) Data Analyst Intern

- Forecasted the prices of 7 sectoral indices using Macroeconomic and Sector-Specific Factors.
- Conducted Feature Engineering, Granger Causality, and Time Series Analysis for each sector.
- Built a regression model with adjusted R Square in the range of 84% to 96% for all sectors.

2023 **Bonanza Portfolio Ltd.**

Mumbai / India

(2 Months) Equity Research Analyst Intern

- Crafted a financial model on Tata Motors Ltd. using Discounted Cash Flow (DCF) valuation method seeing an upside of 15%.
- Back tested a proprietary software and suggested 15+ bug fixes and UI changes.

2022 **Hurix Digital** (2 Months) Angular Developer – Kitaboo

Video Editor

Mumbai / India

- Spearheaded the development the admin dashboard using Angular and related languages.
- Designed front-end, integrated back-end APIs, and implemented web app functionalities.
- Star of the Month in a company with 40+ people.

2020 – 2021 **Valnet Studio**

Remote / India

• Edited several videos using Adobe Premiere Pro and Adobe After Effects for the YouTube Channel called CBR (3.9 million subscribers) with videos crossing 1 Million + views.

PROJECTS

(19 Months)

2023 Portfolio Allocation

- Developed a Python program to determine the most efficient portfolio allocation based on various financial models Markowitz Efficiency Frontier, Sharpe's Optimal Portfolio, CAPM and Arbitrage Pricing Theory.
- Utilised Sharpe's Ratio, Treynor Ratio and Jensen's Alpha to find the optimal portfolio.

2023 Options Strategy Back testing

• Automated the task of options strategy building with options using Python - data extraction, payoff chart and final P&L, based on option strike prices and maturities as inputs.

2019 IIT Gandhinagar, Centre for Creative Learning

Gandhinagar / India

- Designed and created several 3-D Puzzles and a working model of a musical box in AutoCAD.
- Distributed MDF-based problem-solving kits to schools in Gujarat, fostering creative learning

EXTRA-CURRICULAR & CERTIFICATIONS

Certifications National Institute of Securities Markets (NISM) Series XV Research Analyst & Series VIII Equity Derivatives.

Rank 14 globally in the SAS Curiosity Cup which had participants from 16 different countries.

Microsoft Training Associate for programming using JavaScript

Extra-Curricular NMIMS University - Co-Founded the CodeChef Committee for Competitive Programming.

Mayo College - President of the Computer Society and Editor-in-Chief of the Film Making society.

Delegate for a Student Exchange Programme at Lycée Guy Mollet, a school in Arras, France

Hobbies Video Editing – Made a personal YouTube channel that has over 1.7 Million + views.

Photography – Made an Instagram account with over 1,200 followers.

Sports Squash - Participated in National, State, and Inter Public School Conference squash tournaments.

Languages English (Bilingual), French (Intermediate), Hindi (Mother Tongue)