Richie Subodh Sawant

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OBJECTIVE

To pursue a career in Finance and Insurance Industry as a Quant where my advanced skills in math, statistics, programming, risk management, data science, and actuarial science, to name a few, coupled with astute decision-making, innovation, and problem-solving, will make a significant contribution to the company's success.

EDUCATION

Rutgers Business School - Newark, New Jersey　　　　　　　　　　　　　　**(Aug' 19 - May' 21)**
Master of Quantitative Finance
- Courses: Stochastic Calculus, Financial Time Series, Statistics and Machine Learning, Numerical Analysis for Quants, Object-Oriented Programming in C++ and Python, Financial Modelling, Derivatives Pricing Theory, Econometrics, Fixed Income.

Indian Institute of Technology Bombay - Mumbai, Maharashtra, India　　　　**(Jul' 14 - Aug '18)**
Bachelor of Technology in Chemical Engineering
- Ranked amongst the top 0.08% of the 1.4M students in the IIT-JEE Advance Entrance Exam.

WORK EXPERIENCE

Financial Engineering Intern, ETFication.com - New York, New York　　　　**(Jun' 20 - Aug' 20)**
- Enhanced the algorithm, which forms the core of the portfolio management for ETFication's Robo-Advisory Service by tweaking the algorithm's code, thus improving the code execution times by 10%.
- Composed white papers on Risk Management with a focus on making onboarding simple for prospective clients.

Data Scientist Intern, Tata AIG General Insurance Company - Mumbai, Maharashtra, India　　　**(Nov' 18 - Jun' 19)**
- Streamlined the Business Intelligence team's Data-Management Processes by automating and improving the data processing/manipulation, mapping, and visualization processes into an R-Shiny App along with its documentation.
- Impacted the efficiency by reducing 5-6 hours of real manual work in data processing into a 10-minute process in the App.
- Aided the non-technical teammates by teaching the R language and explaining the Data and the App and its features.

TECHNICAL SKILLS

Programming Skills: C++, Python, R, MATLAB, Java, SQL, OOP, Data Structures. Algorithms, Scripting Languages
Data Science Skills: Advanced Statistics, Machine Learning, Deep Learning, Cloud-Computing, Hadoop, Tableau, GCP, AWS
Other Essential Skills: ESG, Crypto-Currency, Data Privacy, Regulations, Alternative Data Sources, Event-Driven investing

PROJECTS

Estimating Stock prices using VAR/VECM (Financial Time Series Course Project)　　　**(Feb' 20 - May' 20)**
- Forecasted the Healthcare and Energy sector's stock prices from the DJIA index with a three-member team.
- Realized a fantastic 64% directional accuracy using Vector Autoregression/Vector Error Correction Model.
- Attained exceptional RMSE values of 5% and 7%, respectively, these stock returns suggesting accurate results in this model.

ETF Library and Comparison Web App (OOPS 2 Course Project)　　　　　　　**(Mar' 20 - May' 20)**
- Led the team that created a Web App using Flask that extracts ETF information and compares it to similar ETF and other ETFs of our choice just by entering the ETF Ticker in under 5 seconds.
- Reduced the time involved in making investment decisions by hours, giving the user an edge over his/her competitors

Portfolio Management Project (Financial Modelling Course Project)　　　　　　**(Jan' 20 - May' 20)**
- Led a team that managed an imaginary Asset Management Fund from January '20 to April '20 during difficult COVID Times.
- Achieved a colossal 4.99% Return beating DJIA's -16.9% in the same period.
- Implemented a tweaked method in Portfolio optimization, using data from black swans to make decisions after March.

Credit Default Risk (Statistics and Machine Learning Course Project)　　　　　**(Jan' 20 - May' 20)**
- Administered the team that evaluated Credit Default risk from Lending Club data using Python for Logistic Regression, Adaboost Model, Gradient Boosted Trees, Naïve Bayes Model, and the analysis of the model output.
- Achieved an AUC score of 98% in the Naïve Bayes Model. Also, Implemented Univariate and Multivariate Analysis in Tableau.

EXAMS AND CERTIFICATIONS

- **7 Actuarial Exams** (Passed and Exempted) - CT1, CT2, CT3, CT5, CT6, CT7 and CT9
- **CFA Level I** Passed.
- **Bloomberg Market Concepts Course** with Portfolio Management Track.
- **DataCamp.com**: Data Scientist/Machine Learning in Python.
- **Hackerrank.com**: Problem Solving, 5 Star Gold
- Participated in the **CME Futures trading competition** in Oct '19.
- **Coursera.com:** Cloud Computing Concepts and Introduction to American Law and **Udemy.com:** MATLAB Master class