Richie Subodh Sawant

richiesawant@gmail.com New Jersey +1-551-253-7924

OBJECTIVE

To pursue a career at a Hedge Fund 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 alpha.

EDUCATION

Rutgers Business School - Newark, New Jersey **Aug'19 – May '21**
Master of Quantitative Finance **(GPA : 3.4)**

- Courses: Financial Time Series, Stats and Machine Learning, Object-Oriented Programming System 1&2, Financial Modelling, Derivatives Pricing Theory, Econometrics, Numerical Analysis for Quants, Fixed Income.
- Recommendation Letter by Professor Andrzej Ruszczyński for Stochastic Calculus.

Indian Institute of Technology Bombay - Mumbai, Maharashtra, India **July'14-Aug'18**
Bachelor of Technology in Chemical Engineering

- Ranked amongst the top 0.08% of the 1,400,000 students in the IIT JEE Advance Entrance Exam.

WORK EXPERIENCE

ETFication - New York, New York, USA **June'20- Aug'20**
Financial Engineering Intern:

- Optimized Asset Allocation using the Black-Litterman model and decided what the investible universe and other constraints to be applied in the model.
- Improved the algorithm which forms the core of the portfolio management service for ETFication's Robo-Advisory Service.
- Wrote white papers on Risk Management with a focus on making onboarding simple for prospective clients.

Tata AIG General Insurance Company Ltd. - Mumbai, Maharashtra, India **Nov'18- June'19**
Data Scientist Intern, Business Intelligence:

- Improved efficiency of the BIU team by automating the data mapping, report creation, and data visualization processes under senior analysts and data scientists. Worked in manipulating, processing, visualizing, and analyzing business data. Reduced hours of total manual work in managing the sales data into a 10-minute process while using R-Shiny.
- Prepared concise documents translating the usage of the above program into lay terms. Provided analytical advice, business information, and decision-making support to optimize the company's data management processes

TECHNICAL SKILLS

Programming Skills: C++, Python, R, MATLAB**,** Java, SQL, OCaml, F, OOPs, Data Structures and Algorithms
Data Science Skills: Statistical Machine Learning and Deep Learning, Cloud-Computing, Tableau, GCP, AWS, etc.
Other Quant Skills: Portfolio Construction, Risk Management, Alternative Data Sources Analysis, Event-Driven investing

PROJECTS

Stock prices using VAR Stock Prices (Financial Time Series Course Project) **Mar' 20-May' 20**

- Forecasted the Healthcare and Energy sector's stock prices and the Dow Jones Index using Vector Autoregression model and Vector Error Correction Model in a team of 3.
- Tested the forecasted values and got very low RMSE values of these stock returns suggesting accurate results.

Credit Default Risk (Statistics and Machine Learning Course Project) **Mar' 20-May' 20**

- Calculated Credit Default risk from Lending Club data with the use of Python for Logistic Regression, Adaboost Model, Gradient Boosted Trees, Naïve Bayes Model along with
- Achieved an AUC score of 98% in the Naïve Bayes Model.
- Implemented Univariate and Multivariate Analysis in Tableau for presentation.

Hedge Fund Project (Hedge Funds Course Project) **Nov' 20-Dec' 20**

- Managed an imaginary asset management firm that used a Long/Short Equity strategy over a period to give an alpha of a whopping 1.12% per year.

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.
- Data Scientist in Python Course, Machine Learning, and Finance for Data Science in Python from DataCamp.com.
- Cloud Computing Concepts and Introduction to American Law on Coursera.com, MATLAB Master class on Udemy.com.
- Participated in the CME Futures trading competition in Oct '19.