Mudra Mukherjee

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PROFESSIONAL EXPERIENCE

Salient Partners L.P. **Houston, TX**

Investments Intern, Quantitative Research Division June 2014-Aug 2014

- Created SQL datasets to store historic firm level data on commodity, currency as well as equity trading performance.
- Automated the process of daily updates on the dataset in MATLAB.
- Implemented a system to procure, clean and store Level 1 continuous time data from various exchanges in HDF5 format from Bloomberg data license portal on daily market conditions of the securities traded by the firm.
- Combined the market data as well as the firm level data to generate an in-house daily trading cost analysis model using statistical methods.

The Ohio State University **Columbus, OH**

- Graduate Teaching Assistant, Department of Economics Aug 2011-Present

Indian Statistical Institute **Delhi, India**

- Research Assistant, Economics and Planning Unit June 2009-July 2009

EDUCATION

The Ohio State University, Department of Economics **Columbus, OH**

PhD, Economics Aug2011–Aug2015 (Expected)

Areas of Research: International Economics, Applied Macroeconomics

- Built an ordered probit model on Stata to analyze the macroeconomic determinants of sovereign credit ratings pre and post the global financial crisis.
- Built a dynamic programming model on MATLAB to analyze the effect of short term debt and reserve on sovereign default.

The Ohio State University, Department of Economics **Columbus, OH**

MA, Economics Sep 2010 – May 2011

- Predictive Analytics: Linear Regression, Logistic Regression, Instrumental Variables Analysis, Panel data Models, Time Series Models, Classification and Regression Trees, Markov Chain, Stochastic Calculus, Monte Carlo Methods.
- Economics: Macroeconomics I,II&III, Microeconomics I,II &III, Asset Pricing, Decision under Uncertainty.
- Machine Learning: Support Vector Machine, Decision Trees, Linear Discriminant Analysis, Principal Components Analysis, Hierarchical Clustering, K-Means Clustering, Neural Networks.

Projects

Designed and implemented a system in MATLAB based on SVMs for evaluation of credit risk of emerging markets.

Indian Statistical Institute, Delhi **New Delhi, India**

Master of Science in Quantitative Economics July 2008-May 2010

- Sorted, tabulated and analyzed primary household and village level panel datasets for World Bank's Living Standard Measurement Study (LSMS) based on the state of Uttar Pradesh in India.
- Research Assistant for a project analyzing holdout problems related to land acquisitions in India.
- Developed a logistic regression model based on household as well as village level factors determining post primary school enrollment in the state of Uttar Pradesh.

Presidency College, Kolkata **Kolkata, India**

Bachelors of Science, First Class Honors (Major: Economics) July 2005-May 2008

AWARDS AND HONORS

- University Fellowship, The Ohio State University. Sept 2010-Aug2011
- Graduate Assistantship, The Ohio State University. Aug 2011-Present
- Academic Fellowship, Indian Statistical Institute. July 2008-May2010
- Second prize for the Best Paper Award, ICSSR sponsored seminar at Presidency College, Kolkata. 2006

TECHNICAL SKILLS

Statistical tools	R, MATLAB, Stata, SAS, Eviews.
Others	SQL.