JOHANAN ANTON PRANESH

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Education

LEHIGH UNIVERSITY August 2023-May 2025

Master of Science in Financial Engineering

GPA: 3.61/4.0

- Relevant coursework: Optimization Methods in Machine Learning, Stochastic Calculus, Financial Stochastic Analysis, Advanced Investments, Advanced Topics in Financial Risk Management

MADRAS CHRISTIAN COLLEGE June 2019-May 2022

Bachelor of Science in Mathematics

GPA: 3.7/4.0

- Project work: Sentiment Analysis and Index Correlation Testing, Numerical Risk Methodologies
- Relevant coursework: Linear Algebra, Multivariate Calculus, and Linear Programming

Relevant Experience:

King Street Capital Management L.P. – New York City May 2024-August 2024

Data Science Intern

- Converted unstructured alternative data into structured data & utilized to predict KPI growth/decline
- Back testing on 14 million+ survey responses for 3000+ companies across 84 industries
- Created a framework based on a unique methodology to translate data signals into investable actions
- Worked with the hedge fund's research team in front office, providing insight from alternative data

Corporate Sponsored Quant Projects:

Multifactor Investing June 2023-Present

Corporate Sponsor: Hamilton Lane

Lead Quantitative Analyst

- Spearheaded the development of a systematic framework for factor investing in equities & portfolio construction
- Employed advanced convex optimization, MILP methods to achieve target factor exposures & gradient reducing methods such as SVRG to mitigate errors, and reduce transaction costs
- Used reinforcement algorithm and insights from alternative data, back testing, & Monte Carlo simulations to recommend portfolios that provide downside protection while hedging factor decay, and maximizing returns

Third Party Litigation Financing Derivative Pricing August 2024-Present

Corporate Sponsor: Attorney at McGuireWoods LLP

Quantitative Analyst

- Parsed through tens of thousands of unstructured lawsuits, court opinions gathered by web scraping and feature engineering using a LLM, NLP. Delivered summarized opinions on the lawsuit
- Worked on a new derivative's mathematical models based on the development of Black-Scholes-Merton, Altman Z-Score, and machine learning models to price Third Party Litigation Financing contracts

NLP for Predicting Credit Default Swaps Spreads June 2023-December 2023

Corporate Sponsor: Morgan Stanley

Research analyst

- Leveraged Natural Language Processing (NLP) on earning call transcripts to analyze and predict movement in asset prices, specifically made for Credit Default Swaps (CDS)
- Curated a portfolio of CDS based on our model's results and checked for theoretical alpha generation

Skills:

Technical skills: Python, R, SQL, Functional Programming, Machine learning & Optimization, Statistical Analysis, Quantitative Finance & Modeling, Model Testing, Web Scraping, Monte Carlo Simulations

Languages: English (main), French (A1), Tamil

Awards and Honors:

Human Rights' Award, Director's Merit fellowship, Best Entrepreneur Award

Certificates:

IBM Data Science Professional Certificate, Yale Financial Markets, Certificate in Data Analytics

Leadership experience:

Graduate Assistant, Department Representative, Class Representative, and Association Representative