



Vibhor Jain
Economics
Indian Institute of Technology, Bombay

17B080018
B.S.
Gender: Male
DOB: 21-08-1999

Examination	University	Institute	Year	CPI / %
Graduation	IIT Bombay	IIT Bombay	2021	..

Pursuing Minor in **Computer Science & Engineering** Department, IIT Bombay (Present)

WORK EXPERIENCE

iRage Capital | Quantitative Research (May '20 - Jul '20)

- Estimated the **shares** of correlated instruments by working on **price discovery** mechanism using R packages
- Monitored the impact of **liquidity & information periods** by replicating the methods described in literature
- Tabulated & compared the results of **2** models to assess the dominant periods of shares for **Bitcoin futures**

Edelweiss Financial Services | Fixed Income Advisory (May '19 - Jul '19)

Awarded Letter of Recommendation for the exceptional contribution from the Vice-president

- Interpreted the impact of **9** macroeconomic variables on G-Sec **yields** to forecast the **6-month** yield curves
- Analyzed the **Bond Market Distribution** over **5** years to estimate the sector-wise future trading composition
- Validated yield of **2K+** bonds by ideating & deploying **VBA** models; reduced implementation time by **30%**

KEY PROJECTS

Financial Connectedness in Asian & European Countries | NISM (Jul '20 - Present)

- Determining cross-mrket **linkages** between **5** markets using **VAR** based Diebold and Yilmaz spillover method
- Devising portfolio **diversification strategies** by examining spillover pattern between **8** international markets
- Reducing **portfolio risk** by correlating the yearly returns & volatility between **8** financial & commodity assets

The overseas sovereign bond conundrum of India (Apr '20 - Present)

- Evaluating models of qualitative choice to identify macroeconomic factors of sovereign bond issuance for **72** countries
- Evaluated the merits & demerits of offshore bond financing & its impact on domestic corporate bond markets
- Strategized policy considerations for India's **first-time** sovereign issuance studying emerging markets literature

POSITIONS OF RESPONSIBILITY

Student Mentor | Institute Student Mentorship Program (Jul '20 - Present)

Part of a team aiming to play a facilitative, supportive and developmental role for junior students

ISMP	<ul style="list-style-type: none"> Selected from 300+ applicants on the basis of interviews, peer reviews & all-round performance Responsible for mentoring freshmen towards their academic and extra-curricular pursuits on campus
DAMP	<ul style="list-style-type: none"> Mentoring 3 sophomores by assisting with comprehensive semester planning & time management Conducting academic help sessions to improve learning experience catering to 35+ students

Cultural Councillor | Hostel 6, IIT Bombay (Apr '19 - Apr '20)

*Led a 3-tier team of **14** representatives; managed a budget of **INR 0.2M**; elected by **400+** students*

Initiatives	<ul style="list-style-type: none"> Pioneered Cultural Nights for the first time in any hostel resulting in a two-fold fest presence Ideated & implemented a point system to reward freshmen increasing participation by 50%
Impact	<ul style="list-style-type: none"> Bagged position in 4 out of 7 genres resulting in a podium finish; won Dramatics trophy Awarded with Person of the Year for outstanding organization capabilities & leadership skills

Film and Media Secretary | Hostel 6, IIT Bombay (Aug '18 - Mar '19)

*Part of a team bagging overall **1st** position in Cultural Championship; elected by **400+** students*

- Bestowed with **Best Secretary** award among **15** secretaries for exemplary contribution in hostel cultural activities

SCHOLASTIC ACHIEVEMENTS

- Currently holding Department **Rank 6** among the entire batch (2017-21) of **B.S. Economics** (Present)
- Secured **98.64** percentile in Joint Entrance Examination **Advanced** among 0.16M students ('17)
- Qualified for **National** Level of **NTSE**; among 1 out of 3 qualified students in the entire district ('15)

EXTRACURRICULAR ACTIVITIES

- Recognized as the **Best Speaker** for the Hindi Debating GC among **15+** participants (Mar '19)
- Secured **3rd** position in Online Film-making Competitions in **3rd Inter-IIT** Cultural Meet (Dec '18)
- Completed **80 hours** of volunteering at NGO Vidya teaching basic sciences to **12 students** (Autumn '18)
- Contributed a playlist of educational videos for **Voice for Learning**; targeting the Blind Students (Spring '17)
- Certifications:** Portfolio Diversification using Markowitz Model, Seeking Investment Alpha (Coursera)
- Technical Skills:** C++, R, Excel VBA, MATLAB, Python (Numpy, Pandas)