Contact

www.linkedin.com/in/dr-manish-kumar-b8136a17 (LinkedIn)

Top Skills

Financial Modeling

Valuation

Financial Analysis

Publications

Returns and Volatility Spillover between Stock Prices and Exchange Rates: Empirical Evidence from IBSA Countries

Predictability and Trading Efficiency of S&P CNX Nifty Index Returns Using Support Vector Machines and Random Forest Regression

Forecasting Daily Returns of Exchange Rates Using Artificial Neural Network and ARIMA Model

A Hybrid ARIMA-EGARCH and Artificial Neural Network Model in Stock Market Forecasting: Evidence for India and US

Forecasting Stock Index Movement: A Comparison Of Support Vector Machines And Random Forest

Dr. Manish Kumar
AI/ML SME
Chennai

Summary

Leading a quantitative team and conducting model development and model validation for diverse activities in Basel II/III modeling and framework for various investment banks and retail & commercial banks. Also conducted sophisticated analysis in foreign exchange, commodities, portfolio management, trading, and risk management etc.

Worked extensively on both model development and model validation for Stress testing (CCAR and EBA), IFRS 9/CECL, Scenario Enrichment Implementation, PPNR Modeling, Operational Risk Modeling, Credit Risk, Forecasting, Time series analysis, Economic Modeling and Analysis.

Excellent knowledge of various mathematical, statistical, econometric and artificial intelligence models such as ARCH/GARCH, VAR/VECM, Logistic Regression, Multi factor models, Panel regression, Generalized Linear Models, ARIMAX/ARDL, Maximum Likelihood Estimation, Probabilistic Models, Artificial Neural Networks, Support Vector Machines etc.

Excellent written and communication skills – Interacted with numerous clients for various projects. Presented research paper at various international conferences, written project report, model development document, model validation documents for regulatory submission and have published research papers in various top rated international journals.

―――――

Experience

CRISIL Global Research & Analytics
6 years 2 months

Director
April 2017 - May 2020 (3 years 2 months)

Associate Director
April 2014 - March 2017 (3 years)
Chennai Area, India

CRISIL Global Research and Analytics (Formerly IREVNA)
Manager
May 2008 - March 2014 (5 years 11 months)

I am working in the area of quantitative finance.

TVS Finance & Services Ltd.
Risk Analyst
June 2004 - July 2004 (2 months)

———

Education

Indian Institute of Technology, Madras
Ph.D, Machine learning and it's application in finance. · (2004 - 2008)

Indian Institute of Technology, Madras
MS, Machine learning and it's application in finance · (2002 - 2004)

Pandit Ravishankar Shukla University
BE (Hons), Mechanical Engineering · (1997 - 2001)

DAV Public School, Ranchi
+2