TEJAS GIRHE

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Professional Summary

Highly motivated CS graduate with experience in financial risk tools and mobile apps. Skilled in designing, building, and integrating complex systems using diverse programming languages and frameworks. Passionate about using technology to solve real-world problems and improve user experience.

Experience

Goldman Sachs Ltd.   **Jul, 2023 − Present**
Analyst   *Bengaluru, Karnataka*

- Developed an API to dynamically calculate SA-CVA RWA, and BA-CVA RWA for various product groups such as Interest Rates (IR), Foreign Exchange (FX), Commodities, and Equities.
- Engineered an API integration with a web app, enabling real-time slang operations for 500,000+ filtered data points; increased data accessibility and reduced compute time by 60%, enhancing user experience.
- Demonstrated expertise in FRTB SA-CVA Aggregation(for 30k+ counterparties), SA-CVA, and BA CVA Capital Aggregation.
- Built Risk Weighted Asset attribution logic for Standardized Approach for Counterparty Credit Risk (SACCR) and Internal Model Method (IMM) trade sets for 30K+ counterparties across 16+ product groups.

Goldman Sachs Ltd.   **May, 2022 − Jul, 2022**
Summer Analyst Intern   *Bengaluru, Karnataka*

- Designed and implemented a high-performance utility and supporting library to efficiently compare Credit Valuation Adjustments (CVA) across months for 1M+ of trades and positions. This tool encompasses a wide range of asset classes, including Interest Rates, FX, Commodities, Equities, and Credit Derivatives.
- Enabled in-depth analysis of CVA movements by incorporating 10+ critical factors like credit spread fluctuations, exposure changes, collateral information, margins, and netting issues into the CVA calculation process.
- This enabled the identification of previously hidden drivers behind CVA fluctuations, leading to a more comprehensive understanding of risk.

Projects

LeARn — Android App for Children with Learning Disabilities   **Jan, 2023 - Apr, 2023**

- Led development of an Android application (Java, XML) to support 10k+ children with learning disabilities. Utilized OCR technology for live text detection and processing.
- TextToSpeech was put into use for word-by-word reading and with playback controls, Combined with Thesaurus and Collegiate APIs display definitions, synonyms, and part-of-speech for over 123,000 terms.
- Leveraged PyTorch and Stable Diffusion Pipeline to create an ML image generator for enhanced user experience and engagement. Users can customize image generation based on text prompts, with support for 10+ pre-defined prompts.
- Developed an online visual dictionary using ARCore and Sceneviewer for immersive learning. Utilized 3D models for 1000+ basic words and Incorporated a system to prioritize the creation of missing models based on user demand.

NITC Share App | *Java, XML, Firebase, Android Studio*   **Apr, 2022**

- NITC Share app that allows over 1,000+ users to post and view listings for items for sale, using a bidding system for interested buyers.
- Implemented real-time data synchronization with Firebase, ensuring users see updated listings instantly across devices (supports 1,000+ concurrent users).
- Designed a user-friendly interface with intuitive navigation, search, and a streamlined bidding process for exceptional user experience.
- Leveraged advanced data structures and algorithms to create a robust bidding system handling 1,000+ bids per listing with high accuracy (99.9%).

Education

National Institute of Technology   **Jul, 2019 − May, 2023**
Bachelor of Technology in Computer Science and Engineering   *Calicut, Kerala*

Technical Skills

Languages	: Python, Java, C/C++, HTML/CSS, JavaScript, SQL, PHP
Databases	: MySQL, Firebase
Developer Tools	: VS Code, Eclipse, Google Cloud Platform, Android Studio, Amazon AWS, Microsoft Azure
Frameworks	: Linux, GitHub, NodeJS, Swing