Portfolio Manager Portfolio Manager Portfolio Manager - Capgemini America, Inc Stamford, CT Work Experience Portfolio Manager Capgemini America, Inc - New York, NY July 2012 to Present * Managed and led multiple projects at major US banks, for fulfilling their analytics requirements for regulatory submissions (CCAR/DFAST, CECL) and for business as usual (BAU) activities. * Developed stress testing framework which included highly evolved methodologies and custom-built tools, accelerators and templates which were used for similar engagements at various banks. * Developed models using methodologies that helped financial institutions to jumpstart CECL initiative in addition to helping with CCAR/DFAST programs and other BAU activities: Loan level PD models using hazard rate modeling (Survival Analysis) Portfolio level PD models using Transition Matrix Model based z-score methodology Loan level LGD models using logistic regression and linear regression Portfolio level LGD models using linear regression PPNR (Non-interest Income and Non-interest Expense) using linear regression and ARIMAX Balance sheet (loan, deposits) models using linear regression and ARIMAX * Developed net charge-off calculation engine and framework for sensitivity and scenario analysis. * Wrote model documentation and assisted in Regulatory Reporting: FR Y-14 A/M/Q, FR Y-9C. * Responded to questions from bank's model validators and external federal regulators. * Provided model validation services for clients' regulatory models. * Used traditional statistical modeling techniques and modern techniques like AI/machine learning. * Executed risk methodologies assessment program for emerging markets credit data consortium. * Implemented Data Quality and Issue Remediation program at large financial institution. * Conducted research and analysis of new regulations, industry practices and new technologies. * Mentored and developed model development teams locally and at off-shore locations. * Responded to client requests for proposal and presented Capgemini's services and solutions. Software Developer Need to Know News, LLC - Chicago, IL September 2010 to July 2012 NTKN is an accredited news agency that electronically broadcasts economic releases and policy speeches by Federal Reserve directly from government pressrooms to traders and investment managers in accurate and timely manner. * Spearheaded product development cycle in its entirety that included low latency, multi-threaded applications for acquiring critical economic data released on government and central bank websites, and adapter applications for integration of company's data feeds into third-party algorithmic financial trading platforms. * Expanded span of financial data covered in U.S. and directed entry into Asian and Australian markets via design of applications utilized for broadcasting Chinese, Japanese, and Australian data. Financial Engineering Analyst * Software Developer JED Capital, LLC - Chicago, IL October 2008 to August 2010 Interacted with researchers, traders, and systems administrators to analyze trading requirements, design quantitative equity trading strategies, implemented trading algorithms, and developed trading protocols and modules that increased system proficiencies. Trader * Financial Engineer Gertsman Holdings, LLC - Chicago, IL June 2004 to September 2008 * Originated and constructed statistical arbitrage system for automating U.S. treasury futures and Eurodollar trading strategies; customized electronic trading platforms accordingly. * Researched, analyzed, and assisted in the execution of quantitative equity trading strategies and automated trading strategies. Education Master of Science in Financial Engineering University of Michigan - Ann Arbor, MI 2004 Bachelor of Engineering in Transportation Engineering University of Toledo - Toledo, OH 2000 Civil Engineering University of Mumbai - Mumbai, Maharashtra 1998 Links https://www.linkedin.com/in/anand-vaidya

Name: Nicole Hughes

Email: tdavis@example.com

Phone: 524.978.3383