SNEHA MOHAN

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EDUCATION

Princeton University — Princeton, NJ
Master in Finance (Machine Learning Track) — Expected 2021 - 2023

- Expected Coursework : Asset Pricing, Statistical Analysis of Financial Data, Time Series Models, Computational Finance in C++, Financial Modelling, Financial Risk Management, Financial Econometrics, Fixed Income Models

Indian Institute of Technology, Madras — Chennai, India
B.Tech in Mechanical Engineering; **CGPA**: 8.49/10 — 2015-2019

- Relevant Courses: Linear Algebra for Data Analysis, Probability, Differential Equations, Machine Learning, Deep Learning for Imaging, Natural Language Processing, Data Structures and Algorithms

WORK EXPERIENCE

JP Morgan Chase — Mumbai, India
Analyst Quantitative Research, Credit Electronic Market Making team — July 2019 - May 2021

- Analyzed large scale time series data to automatically extract insights for trading.
- Developed computational frameworks to generate meaningful data.
- Worked on the effort to automate trading.

Citi Corp. Services India Pvt.Ltd — Pune, India
Summer Analyst, Kafka Browser and Spark Batching Service — May- July 2018

- Developed a web dashboard hosted in a Kafka server to interact with payment data of the Russian Region.
- Implemented features to create/delete messages, filter based on date and keywords and entitlements to segregate different category of users.

PROJECTS AND RESEARCH EXPERIENCE

Indian Institute of Technology, Madras — Chennai, India
Solving Partial Differential Equations using Deep Networks — January - May 2019
Prof. Balaji Srinivasan

- Developed a deep learning system to solve 1D and 2D partial differential equations. We achieved significant speed up in solving the equation with no loss in accuracy when compared to the traditional finite element methods.

Indian Institute of Technology, Madras — Chennai, India
Representation Learning for articles using Neural Networks — January - May 2019
Prof. Sutanu Chakraborty

- A neural network similar to the CBOW word2vec model was trained to learn document embeddings.
- Compared the results of different architectures on synthetic data sets and analysed the word and document vectors obtained using this method.

Indian Institute of Science, Bangalore — Bangalore, India
3D Reconstruction using Structured Light Patterns — November 2016 - August 2017
Prof. Ramsharan Rangarajan

- Developed a 3D Reconstruction algorithm using images captured by projecting structured light patterns.
- Images taken from multiple poses were combined to get the reconstruction of the complete object.

SCHOLASTIC ACHIEVEMENTS

- 2017 - Awarded Summer Research Fellowship by Indian Academy of Sciences.
- 2015 - Awarded KVPY scholarship funded by the Department of Science and Technology, Government of India.
- 2015 - All India Rank 41 in the admission merit list of Indian Institute of Space, Science and Technology.

SKILLS AND INTERESTS

Programming: Python, C++,OpenCV/C++,PyTorch
Peer Advising: Academic Buddy and Mentor at IIT Madras - Directly mentored 6 first year students on their academic coursework.
Interests: Running ,Cooking, Cycling