

WORK EXPERIENCE

Decision Spot

May. 2022 – Aug. 2022; Jan 2023 - Present

Operations Research Scientist/Consultant

Chicago, USA

- (Brief summary) Ideated and developed **python packages and unit tests** for various applications including tactical risk mitigation in supply chains, static vehicle routing tool, geo coder, LTL costing and location routing problem.
- Worked on **Power Bi** and **Tableau** dashboards to present data and analyze outcomes.

Nomura Financial Services Pvt Ltd

Mar. 2019 – Aug. 2021

Associate, FX Trading and Sales Team (Promoted from Analyst in 2 years)

Singapore / Mumbai, India

- Managed **+\$5M in revenue generation** by creating **100+ trade ideas & hedging solutions** in FX and rates space for AEJ corporate clients and Hedge funds in two years; clients included *Varde Partners, Gold Trendy Investments Ltd.*
- Led the 'Efficiency' initiative in the team, established an entire suite of automated reports in Python sent out for **50+ clients**, achieving **60% reduction** in report generation and data analysis time, saving **+2k hours/year**
- Designed & implemented a proprietary back testing tool in Python; deployed by team to yield cumulative profits of **\$250k**
- Collaborated with Quants desk to develop Python tool for comprehensive market & credit risk reporting for **200+ clients**
- Part of 10-member team to create entire content repository and conduct Python Training sessions for **+15k** employees
- Invited to deliver a session on Numerical Options & Bond pricing to 100+ students at the Birla Institute of Technology

UBS Business Services Pvt. Ltd.

Jul. 2018 – Mar. 2019

Risk Quant, Firmwide and Market Risk Team

Mumbai, India

- Spearheaded validation of multiple models to predict firmwide cost and Pre-provisioning income risk for UBS Group; implemented internal regulatory tests on statistical risk models for reporting in compliance with FRS regulations
- Developed code and unit tests for an **R-package** to streamline and standardize linear regression testing & reporting
- Co-delivered sessions on LaTeX and GitHub for 100+ employees in the global Model Risk Management (MRM) team

SKILLS

C/C++, Python, R, SQL, Power Bi, Tableau, PowerPoint, Excel

EDUCATION

Certification – Cleared levels I and II of **CFA** scoring more than 90%tile in each level, Cleared levels I and II of **FRM** with scores in 1st quartile in all sections

University of Illinois (UIUC), Urbana-Champaign

Aug. 2021 – May 2023

MS, Industrial Engineering (CGPA 4.0/4.0)

Champaign, USA

- **Publications:** New policies exploiting randomness of lead times in inventory systems, Alexandr Stolyar, Aditi Taneja, Qiong Wang (Submitted to European Journal of Operations Research)
- **Graduate Research Assistant (with Prof. A. Stolyar, Q. Wang):** Designed and implemented algorithms to optimize inventory costs in **C++** and **AMPL** and performed simulations of inventory systems with random demand and lead times
- **Outreach SWE Liaison:** Spear-heading peer-to-peer mentorship program for graduate & undergraduate students and organizing professional and social events as part of the support community for Graduate women in Engineering at UIUC
- **Course work:** Probability Theory, Adv. Stochastic Processes, Adv. Competitive Prog., Algorithms for Data Analytics, ML

Indian Institute of Technology (IIT), Bombay

Aug. 2013 – Jun. 2018

Integrated BTech + MTech, Mechanical Engineering (CGPA 9.13/10, Ranked #7 out of 150)

Mumbai, India

- **Master's Thesis:** Developed high performance numerical solver in C/CUDA for solving 2D compressible Navier-Stokes equations under Discontinuous Galerkin framework; Achieved 3x decrease in RMSE for 20+ standard Riemann test cases
- **Convener, Electronics club:** Organized 20+ workshops and 48-hr long hackathons; mentored 50+ freshers in competitions; led an institute level session on AVR Atmega32 microcontroller
- **Teaching Assistant** for High Performance Scientific Computing course; Conducted weekly tutorials for 40+ students