

ARITRA BASU

Mumbai, Maharashtra

+91 9831335922 ✉ aritra.or.biddu@gmail.com [in linkedin.com/in/aritra-basu](https://www.linkedin.com/in/aritra-basu)

Education

Vellore Institute of Technology

Bachelor of Technology in Computer Science Engineering, 9.11/10.00 CGPA

July 2019 - July 2023

Chennai, India

South Point High School

Science with computer and maths, 94.75% CBSE Higher Secondary

April 2017 - April 2019

Kolkata, India

South Point High School

General, 10.00/10.00 CGPA CBSE Secondary

April 2007 - April 2017

Kolkata, India

Experience

Morgan Stanley

Mumbai, India

Model Risk Management Analyst

September 2023 -

- Developed pipeline architecture for building **classification benchmark models** with likes of **Random Forest** and **Xgboost** along with exposure to validating **AIML** Decision Support Models for financial advisors in **Wealth Management**
- Involved in the independent validation of **Portfolio Construction** models of **Investment Management** - Validation of **BARRA** and **Aladdin** multifactor models which are used for estimating **risk factors** associated with securities relative to the market
- Involved in driving **automation** projects using system level coding to make the Model validation process a more efficient one - Reduced ~ **14 business days**
- Received **India FRM** award for **Leading with Exceptional Ideas** in the first quarter of service (2023 Q4)

Morgan Stanley

Mumbai, India

Model Risk Management Analyst Intern

August 2022 - August 2023

- Worked in Credit Risk models, with specialization in validating stress loss models for security-backed lending and commercial real estate portfolios (models calculating **Probability of Default**, **Exposure At Default**, **Loss Given Default** and **Stress Loss**)
- Involved in creating and replicating benchmark models in **Fraud Detection model** space using classification and natural language processing techniques)
- Designed and developed (**programming**) independent tests to evaluate the model, monitor model performance, and develop better models aka benchmark models which are fit-for-purpose.

Youth India Foundation

Bhubaneswar, India

Information Technology Intern

July 2020 - December 2020

- Managed several web development projects on the **NGO** website portals, finance management, event management
- Development** and **management** of web projects including MERN Stack, Django framework, Project Management

Nagasaki University

Nagasaki, Japan

Summer Research Intern

June 2022 - October 2022

- Research on the detection of location-specific intra-cranial brain tumors using **Deep Learning Algorithms** for custom object detection

Publication

Fake News Predictor | Springer, Singapore

- This is a fake news prediction app based on **Random Forest** which predicts the type of the news depending on user choice. The app has the scope to enable the data that the user enters on the global server to automatically get added to the test set of the model. Hence, the model-driven train set increases on its own, to increase the model accuracy through re-calibration of the model. Model performance metrics like probability prediction of the predicted variable is also shown in the app user interface

Technical Skills

Languages: C++, Python, Java, HTML/CSS, JavaScript, SQL, R

Technologies/Frameworks/Libraries: Django, R Shiny, Flask, Streamlit

Skills: Web Development, Machine Learning, Data Analysis

Extracurriculars

Represented and won Gold for School in various **National Level Rowing Championships** held by the Rowing Association of India from 2014-2019

Member Of VIT University Handball Team