CHANDRANSHU JAIN

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SUMMARY

Data professional with expertise in credit risk, risk modelling, data analytics, LLM-based applications, and AI adoption initiatives and explored Agentic AI to drive product innovation—recognized at Moody's for impactful, client-centric analytics and automation.

SKILLS

LLM/GenAI: LangChain, LangGraph, RAG, Prompt Engineering, Agentic AI, Embeddings, Vector DBs, LLMOps
Programming: Python, R, SQL, R Shiny, FastAPI
Tools & Frameworks: Streamlit, PostgresDB, MS Excel, PowerPoint
Competencies: Risk Modelling, Linear and Logistic Regression, Statistical Analysis, Machine Learning, Time Series Modelling

WORK EXPERIENCE

Moody's Analytics
Asst. Risk Consulting Associate   *July 2023 – Present*
Model Risk Management and Solution Development

● **Architected and delivered a Model Risk Management product for C&I and CRE portfolios using R, R Shiny Application, and GPT-4o — reducing report delivery time by over 70% and strengthening operational efficiency.**
● Applied **quantitative and qualitative methods** to enable data-informed risk assessments for **C&I and CRE portfolios** — directly driving greater client satisfaction and better business decisions in collaboration with internal stakeholders.

Credit Risk Modelling

● Interpreted business requirements for risk models (**default, prepayment, curtailment**) on a retail auto loan portfolio of **7L+ obligors** and **25M+ records**.
● Engineered Built data pipelines using sparklyr and **Spark** clusters in **R** for scalable model development.
● Achieved strong model performance: Default (ROC ~80%), Prepayment (ROC ~70%), Curtailment (MAE <10%).

ESG and Climate Risk

● **Engineered API-integrated, modular R solution for Climate Regulatory Stress Testing (CRST), processing 100,000+ records with 95%+ accuracy — delivering 10+ large-scale projects on time in collaboration with cross-functional teams.**
● Prototyped **Agentic AI workflow solution** to generate **data-informed narratives** from stress test results, empowering stakeholders' decision-making.

Generative AI and other initiatives

● **Drove AI adoption** and more than 30% efficiency gains by **leading initiatives** and **training sessions** on **Copilot**, **Gen AI** and **knowledge graphs**, enhancing team workflows and development practices.
● **Developed** an **AI chatbot** using LangChain, OpenAI and PostgresDB; enabled cross-team adoption at the corporate level by streamlining user queries with **efficient RAG-based document retrieval**.

Intern   *May 2022 - Aug 2022*
● **Automated and optimized Economic Capital and scenario analysis** output files using R, improving execution speed and accuracy by 70%, enhancing financial reporting efficiency and reliability across multiple risk portfolios.

AWARDS & RECOGNITION

● **Delivered award-winning solutions**, completing tasks with **high precision and accuracy**, consistently meeting tight deadlines and exceeding client expectations, driving **client satisfaction and business growth**.
● Awarded **IMPACT award** for displaying exceptional display of commitment and detail in stressful situation and ensuring high quality work in code development.

CERTIFICATIONS

● Ranked in **top 2% with 79%** in **NPTEL's** *Introduction to Large Language Models*, demonstrating strong grasp of LLM architectures, transformer models, and their practical applications.
● **DeepLearning.AI** – **Top 5% learner** across diverse courses including Prompting, MCP, DsPy, and LLM production workflows.

EDUCATION

Hindu College   **New Delhi, India**
M.Sc. Statistics (Gold Medallist) | 9.667   *Dec 2021 - May 2023*
Ramjas College   **New Delhi, India**
B.Sc.(H) Statistics (Course Topper) | 9.62   *July 2018 - May 2021*
City Montessori School   **New Delhi, India**
12th (ISC) | 96%   *July 2017 - May 2018*