

Student Profile
Dinesh Acharya
R-GSoC

I am interested in the GSoC project "Convert Dowd's Code" you are willing to mentor. If things go smoothly, I will be completing my undergraduate studies in Mathematics from Jacobs University Bremen, Germany this summer after which I plan to attend Masters in Computational Science and Engineering (specialization in Financial Engineering) at ETH Zurich, Switzerland. I am currently involved in research related to representation of risk measures as part of my undergraduate guided research. I can provide further details upon request.

I do not have an experience as a R-developer, but I have around 2 years of experience in R through courses I have taken during my undergraduate studies. I have implemented various regression analysis and used ggplot2 packages. As I have sound statistical knowledge and worked on software-development projects in C++, it will not be difficult for me to learn more about R packages. I had not used Roxygen2 before, but instead I have worked with Doxygen. So, this will not be too difficult for me to be habituated to either. I have used SVN before. I am more used to Git, though. As a Mathematics major, my LaTeX are excellent.

I have not worked much with finance-related packages (except for exploration after reading skills required for this project), but with sound background in mathematical finance and statistics, it shall not be too difficult for me to learn.

I have advanced knowledge of MATLAB and basic knowledge of Python. I have worked as Teaching Student for MATLAB course offered at the university and have taken a basic course in programming in Python.