

PRONoy SIKDAR

E2 - 108, Meghnad Saha Hall of Residence
Mobile: 09932573303

Roll Number: 06SI2026
E-mail: pronoy sikdar@gmail.com

EDUCATION

Program	Institution/School	Completion Year	CGPA/%
Int. M.Sc. Statistics and Informatics	IIT, Kharagpur	2011	CGPA 7.36/10
Class XII, CBSE, Delhi	Doon Public School, Delhi	2006	84.0%
Class X, CBSE, Delhi	Doon Public School, Delhi	2004	85.4%

ACADEMIC ACHIEVEMENTS

- Inducted into International High IQ Society **MENSA** in 2008, by scoring **99 percentile** in its worldwide IQ test score database.
- All India Rank 4 in Physics** (overall AIR 590) in the National Science Talent Search Examination, 2005.

CERTIFICATIONS

- Cleared 2 Levels of the **PRM** Certification conferred by the Professional Risk Managers' International Association (PRMIA, USA)
 - PRM Level I : Finance Theory, Financial Instruments & Financial Markets – Cleared in April 2010
 - PRM Level II : Mathematical Foundations of Financial Risk Management – Cleared in May 2010
 - PRM Level III : Market Risk, Credit Risk & Operational Risk – Appearing in November 2010
 - PRM Level IV : Case Studies, Standards of Best Practice & Ethics – Appearing in January 2011

INTERSHIPS

Organization	Date & Place	Project
Deloitte Consulting India Pvt. Ltd.	May – June, 2010 Mumbai, India	ADA Compliant Web GUI Development using Web 2.0 Technologies, namely : Adobe Flex & Microsoft Silverlight.
Robert Bosch GmbH	May – June, 2009 Bursa, Turkey	Developing business applications in Enterprise Resource Planning software SAP using ABAP (Advanced Business Application Programming) Language.
Computer Sciences Corporation (CSC)	May – June, 2008 Noida, India	Project I : Development of a Windows application (with GUI) for Technical Analysis & Charting of real time BSE & NSE data using MATLAB R2007b. Project II : Business Process Management using IBM WebSphere Tools for BPM, namely : WebSphere Business Modeler v6.1, WebSphere Integration Developer v6.1 & WebSphere Business Monitor v6.1.

PROJECTS

Organization	Date & Place	Project
IIT Kgp, Under Prof. A. Sarkar	July 2010 – April 2011	Estimation of Market Value-at-Risk (VaR) of Equity Portfolios using Time Series State-Space Modeling and Kalman Filters.
IIT Kgp, Under Prof. S. Mukhopadhyay	January 2010 – April 2010	Comparative analysis of CAPM & Arbitrage Pricing Theory for Indian Stock Markets. Implemented using SAS and submitted as a semester project for the Statistical Software Laboratory.
Indian Council of Medical Research	December, 2008 Delhi, AIIMS	Hybrid Fuzzy-Logistic and Fuzzy-Neuro predictive models for diabetes risk estimation. The model achieved unprecedented 95% efficiency.
IIT Kgp, Under Prof. S. K. Barai	Aug – Nov, 2008	Extension of Altman Z-Score Model using Product-Unit Neural Networks for Corporate Bankruptcy prediction & comparative performance analysis with respect to the classical Altman Z-Score Model.

SOFTWARE SKILLS

Statistical Packages – SAS, R	Development Languages – C, C++	MS Office – Word, Excel, PowerPoint
Mathematical Softwares – Matlab	Web 2.0 – Adobe Flex	ERP – SAP (Introductory)

EXTRA CURRICULAR ACTIVITIES

- Assistant Editor** of the Annual Department Newsletter, 'Inference' and Department Magazine, 'Xponent' (2008 – 2009).
- Team Captain** for Hall Mathematics Olympiad Team & Hall Case Study Team (2008 – 2009).
- Active organizing and participatory member of the **Delhi Mensa Chapter** since June 2008.