

EDUCATION

Program	Institution	%/CGPA	Completion
Integrated MSc. in Statistics and Informatics	Indian Institute of Technology, Kharagpur	7.38	2011
XII: CBSE	NYPS, Hisar(Haryana)	77.4%	2005
X: CBSE	NYPS, Hisar(Haryana)	93.6%	2003

ACADEMIC ACHIEVEMENTS

- CFA level1 exam candidate for December at CFA Institute.
- Certified as Level1 Market Professional by National Stock Exchange of India.
- Cleared modules in NSE certification in financial markets of Investment Analysis in Portfolio and Management, Options Trading Strategies and Commodities Markets.
- Got Merit Certificate by the Deputy Commissioner of Hisar for excelling in the class 10th C.B.S.E. Examinations.

MSc. PROJECT

Hedging in futures commodities markets.

Guide: Prof. J. Mahakud

Aug 2010- Present

The goal of the project is to estimate constant and dynamic hedge ratios by applying Multivariate GARCH model to futures commodities markets.

RELEVANT COURSES

Financial Engineering	Time Series Analysis	Regression Analysis
Multivariate Analysis	Econometrics Analysis	Industrial Economics
Engineering Economy, Costing and Accounting	Probability Theory	Statistical Inference

INTERNSHIPS/PROFESSIONAL EXPERIENCE

PROJECT: Optimal Glidepath Selection of Target Date Funds by Monte Carlo Simulation

Organisation: Franklin Templeton Investments, Hyderabad

May-July, 2010

- Optimal allocation to invest between equity and fixed income classes was calculated for each year of an investor from twenty five years of age till retirement to maximise his return at retirement with greater certainty given his risk preference for target date funds, his contribution to the fund each year till retirement.

PROJECT: Software Implementation of Support Vector Machine and Glaucoma Data Analysis

Organisation: Indian Statistical Institute, Kolkata

May-July, 2009

- The goal of this project is to implement a Support Vector Machine using Sequential Minimal Optimization Algorithm in MATLAB used for solving binary classification problems and performing parameter optimization to achieve best accuracy. Also, logistic regression and log linear models were applied to a Glaucoma data and odds ratio of each factor was calculated for the same data.

PROJECT: Hybrid Fuzzy-Logistic and Fuzzy-Neuro predictive models for diabetes risk prediction.

Organization: Indian Council of Medical Research(ICMR), New Delhi, India

December 2008

- A Sugeno type fuzzy inference system, based on lifestyle and physiological parameters, was used to build the preliminary fuzzy predictive model. The error cases of this model were removed and a refined database was created to which Logistic Regression and Backpropagation Neural Networks were applied. The overall efficiency of both these models was observed to be greater than 95% each.

EXTRA-CURRICULAR/CO-CURRICULAR ACTIVITIES

- Member of Inter Hall Athletics team in running long races of 1500m, 2.2Km for the academic session 2007-08 and 08-09.
- Member of Inter Hall Volleyball team for academic session 2007-08.
- KSHITIJ and Spring fest (the two fests held at IIT Kharagpur) volunteer in my first year to manage the fests.