

Ishu Jaswani

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EDUCATION

Columbia University, New York, USA

MS in Applied Analytics; GPA 3.85

Sep 2022 - Dec 2023

Relevant Coursework: Research Design, Statistical Analysis, Financial Data Science and Machine Learning

Gokhale Institute of Politics and Economics, Mumbai, IN

PGD in Economics (Specialization in Data Analytics and Econometrics); GPA 3.55

Aug 2019 - Aug 2020

Relevant Coursework: Applied Mathematics, Time Series Analysis, Advanced Econometrics, Statistical Computing and Machine learning

Chartered Financial Analyst – Passed Level 1 (CFA Institute)

Jan 2019

Relevant Coursework: Financial Economics, Equities, Derivatives (Options Pricing), Quantitative Finance, Financial Statement Analysis

University of Mumbai, Mumbai, IN

BS in Accounting and Finance; GPA 3.75

May 2016 - Jun 2019

Relevant Coursework: Financial Accounting, Cost Accounting, Company Law, Economics, Business Mathematics

PROFESSIONAL AND QUANTITATIVE RESEARCH EXPERIENCE

Wells Fargo – Operational Risk Student Consultant (Capstone Project); New York, USA

Aug 2023 - Present

- Optimized operational losses using Wells Fargo's internal HR & Incident data. Deployed NLP and Machine learning techniques to reduce operational losses by 20%

Columbia University – Graduate Research Assistant; New York, USA

Aug 2023 - Present

- Analyzed Financial Statements, Ownership Structure (SEC 13F and 13G), SEC regulations and other firmographic information to detect abnormalities and potential fraud to optimize trading strategies

Columbia University – Graduate Research Assistant; New York, USA

Jun 2023 - Present

- Developed a Collaborative Prediction Market to enhance predictions across diverse domains which increased the prediction accuracy by 30% than traditional Machine learning methods
- Devised a Mathematical model for an incentive algorithm backed by incentive algorithms from top social media applications

AMN Life Science - Business Analyst; Mumbai, IN

Mar 2022 - May 2022

- Modeled a Pipeline in SQL from Microsoft Dynamics NAV an ERP System, and performed Business Process Optimization on Power BI which reduced Data accessibility time by 60%
- Programmed Shipper & Consignee analysis from IMS data in Python to understand global demand, boosting the firm's sales by 12%

Meghnad Desai Academy of Economics - Graduate Research Assistant; Mumbai, IN

Dec 2019 - Aug 2020

- Predicted Index of Industrial Production (IIP) as a proxy for business cycles using the ARIMA model. Predicted the Median Expansion and Recession period is 24 months and 11.5 months respectively

QUANTITATIVE FINANCE PROJECTS

Active Portfolio Management W/Machine Learning – IBKR Paper Trading

May 2023 – July 2023

- Managed a \$1Mn portfolio of 15 stocks, beating the S&P 500 index by 3%. Back tested using advanced models (Index, Mean-Variance, FAMA French, Black Litterman, CAPM, Equity Valuation), algorithmic trading, and machine learning (XGBoost, SVR, Neural Networks)

Real-Time Stock Trading Analysis with Apache Spark – Data Engineering

Feb 2023 - May 2023

- Designed a real-time stock trading application using HTML, CSS, Python, and Apache Spark, and analyzed a multi-million dataset of 6875 stocks, incorporating risk management into trading strategies in under 1.5 minutes.

Predicting the future of the Tech Industry - NLP in Finance

Feb 2023 - May 2023

- Spearheaded an ARIMA-based Time Series Analysis to predict 10 tech stocks. Analyzed r/wallstreetbets sentiments (Affin: 0.34, Jocker: 0.10), noted 437 more puts than calls, hinting bearishness. Found 0.6 similarity between predictions and sentiments

Equity Investor – Indian Market

Aug 2020 – Aug 2022

- Implemented diverse options trading strategies (e.g., Black-Scholes, Binomial, Monte Carlo) and conducted in-depth financial statement analysis and quantitative analysis, yielding a 7% CAGR while actively investing in the Indian stock market

SKILLS

Technologies: Python, R, SQL, Spark, Tableau, Power BI, RShiny, Bloomberg, Capital IQ, FactSet, Refinitiv Workspace

Quantitative Skills: Mathematical Modelling, Quantitative Analysis, Financial & Economic Analysis, Statistical Modelling, Optimization, Data Structures and Algorithms, Time Series Analysis, Machine Learning, Portfolio Optimization, Trading