

KAMESH DUBEY

Mumbai, India

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 LinkedIn

 Portfolio

PROFESSIONAL SUMMARY

Quantitative Analyst with experience in credit risk model validation. Strong foundation in probability, statistics, and time-series modeling with hands-on exposure to PD, VaR, and regulatory model validation.

TECHNICAL SKILLS

Technical Skills: Python (NumPy, Pandas, statsmodels, Scikit-learn, PyTorch), R, Excel, SQL and Git

Quantitative Skills: Logistic Regression, Generalized Linear Models, Inference and Hypothesis Testing

Key Coursework: Probability, Statistics, Machine Learning, Time Series Analysis, Calculus, Linear Algebra

WORK EXPERIENCE

Associate Consultant – Financial Risk Management

KPMG Assurance and Consulting Services LLP

Jun 2025 – Present

Mumbai, India

Model Risk Validation (Client Engagements)

- Validated **PD scorecards** built using **Logistic Regression**, performing discrimination (**Gini, KS**), calibration (**HL test**), and stability analysis (**PSI, CSI**) in accordance with regulatory guidelines.
- Conducted independent validation of **Value-at-Risk (VaR)** and **Fixed-Income** models through **back-testing and stress testing**, evaluating capital and risk implications.

Data Science Intern

Bluepond AI

Apr–May ‘25

Chennai, IN

SOV Chatbot for Underwriters

- Built a RAG chatbot with tool-calling capabilities to generate visualizations and insights from the Excel files
- Designed an **AI-driven data pipeline** to extract, clean, and standardize Statement-of-Value (SoV) Excel files
- Fine-tuned a **BERT (99.5% F1)** classifier on a custom dataset to filter non-insurance queries before API calls

Brokers Co-Pilot

- Built an **extraction tool** that extracted **30+** key fields from insurance documents, cutting review time by **80%**
- Revamped the document reader pipeline to enhance text parsing precision and improve extraction accuracy

KEY PROJECTS

Oil-Well Pump Failure Prediction | MSc. Project

Jan–Apr ‘24

Guide – Sanjeev V Sabnis, Department of Mathematics, Bombay

Co-Guide – Prof. Sujit K Ghosh, Department of Statistics, North Carolina State University

- Conducted a comparative analysis of **Logistic Regression** and **Decision Tree** on panel data with rare events
- Optimized Decision Tree by tuning hyperparameters on feature set, achieving **83%** cross-validated F1-score

Time Series Analysis | Course Project

Jan–Apr ‘24

Guide – Sanjeev V Sabnis, Department of Mathematics, IIT Bombay

- Conducted a thorough **statistical analysis** of daily sales data and applied **ADF test** to assess stationarity
- Performed **Ljung-Box test** on the ARIMA model, **backtested** it, and forecasted the next 6 months of sales

Bank Customers Segmentation | Course Project | GitHub

Aug–Nov ‘23

Guide – Prof. Siuli Mukhopadhyay, Department of Mathematics, IIT Bombay

- Enhanced interpretability by leveraging **PCA** and **factor analysis** to uncover latent variable in the dataset
- Segmented data using **K-Means** clustering and evaluated clusters via **Silhouette Score** and Elbow Method

EDUCATION

Indian Institute of Technology, BOMBAY

Aug’22 - Dec’24

M.Sc. Applied Statistics and Informatics

Mumbai, IN

Gurukula Kangri University

Aug’18 - Jul’21

B.Sc. Mathematics and Computing

Haridwar, IN

SCHOLASTIC ACHIEVEMENTS

- Secured **AIR-50** in Mathematical Statistics, IITJAM 2022 among 2,912 candidates organized by IITR ‘22
- Achieved a remarkable **Department Rank 3** out of 120 BSc. Students at Gurukul Kangri University ‘21