

Koundinya Vajjha, CQF

E-Mail: kov5@pitt.edu

Phone no : +14123308875 (or) +917890599326

27 years

<https://www.linkedin.com/in/koundinya-vajjha-cqf-a7844998/>

Address:

2715 Murray Ave,
Pittsburgh, Pennsylvania,
15217, USA.

Summary

A highly motivated individual with strong background in mathematics and programming with prior experience in Quantitative Finance, with a relevant certification (CQF). Expected to graduate with a Ph.D. in Mathematics mid-2022, with strong fundamentals in Probability theory, Stochastic Calculus, Control Theory and Formal Verification.

Previous work experience

- **Quantitative Analyst**
Chennai, India

CRISIL, an S&P Global Company
2016 - 2017

- Model Performance Analysis (VaR Back testing)
- Independent implementation for VaR and PnL vector.
- AML scenario replication and validation
- Model Governance Analysis
- Model Validation Documentation

Certifications

- **Fitch Learning**

Certificate in Quantitative Finance (CQF)

2017

- Six modules of coursework, with a final exam/project on algorithmic trading.
- Fundamentals of derivative pricing, portfolio theory, time series analysis.
- XVA calculations.
- Implementing statistical arbitrage strategies with backtesting.
- Python and R programming.

Education

- **University of Pittsburgh**
Ph.D. Mathematics

Pittsburgh, Pennsylvania
2018 - present

- **Advisor** : Thomas Hales.
- **Thesis** : On the Reinhardt Conjecture and Formal Foundations of Optimal Control.
- Received the **Andrew W. Mellon Predoctoral Fellowship** for 2021-22.

- **University of Western Ontario**
MSc. Mathematics

London, Ontario
2017 - 2018

- **Indian Statistical Institute**
Master of Mathematics
- **Indian Statistical Institute**
Bachelor of Mathematics

Kolkata
2014 - 2016

Bangalore
2011 - 2014

Academic Publications and Preprints

1. *Formal Verification of a Stochastic Approximation Theorem* (with Barry Trager, Avi Shinnar and Vasily Pestun) submitted to **ITP 2022**.
2. *The Reinhardt Conjecture as an Optimal Control Problem II* (with Thomas Hales), work-in-progress.
3. *CertRL: Formalizing Convergence Proofs for Value and Policy Iteration in Coq* (with Avi Shinnar, Barry Trager, Vasily Pestun and Nathan Fulton) presented at **CPP 2021**.
4. *A formal proof of PAC Learnability of Decision Stumps* (with Joseph Tassarotti and John Tristan) presented at **CPP 2021**.
5. *On a Definite Integral of the Fractional Part Function* in Resonance: Journal of Science Education, May 2012, Volume 17, Number 05.
6. *On Pythagorean Triples of the Form $(i, i + 1, k)$* in Resonance: Journal of Science Education, September 2009, Volume 15, Number 09.

Internships

1. Research Internship at the **MIT-IBM Watson AI Lab, IBM Research**, 2020.
2. Research Internship in **Oracle Labs**, 2019.
3. Summer internship in **Essex Lake Group LLC**, 2013
4. Summer internship at the **Indian Institute for Science Education and Research, Mohali**, 2013.
5. Summer internship as a JNCASR Fellow, at the **Indian Institute for Science Education and Research, Kolkata** in 2012.

Technical Skills

SAS, R, Python, Lean, Coq, Haskell, Matlab, Octave.