Ananya Krishnan

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Education

Stanford University || M.S. Statistics Sept 2023 – May 2025

- *Coursework*: Causal Inference, Probability Theory, Programming Methodology

Carnegie Mellon University || B.S. Economics and Statistics Aug 2018 – May 2021

- *Coursework*: Advanced Methods for Data Analysis, Statistical Computing, Modern Regression, Game Theory
- *Extracurriculars*: Co-President of American Statistical Association CMU Chapter, Teaching Assistant for Principles of Microeconomics (Fall '20, Spring '21), Subunit Leader for KPDC, Stock Analyst for Tartan Student Fund
- *Honors*: University Honors, Phi Beta Kappa, Omicron Delta Epsilon, Senior Leadership Recognition

Experience

Portfolio Associate || Bridgewater Associates July 2021 – July 2023

- Primary portfolio manager for 20+ equity, commodity, and inflation-linked bond benchmark accounts, including one of the largest inflation-linked bond funds in the world, aggregating to $30bn+ of exposure across the asset classes
- Designed and implemented new replication strategies to more efficiently gain global hedged and unhedged multi-market exposure, resulting in $100mm+ of annual savings
- Analyzed the magnitude and reasonability of benchmark tracking error through daily and quarterly reports and presented significant findings to senior investment associates, up to CIO-level
- Created tools to automate the gating of system-generated trades and attribute sources of benchmark tracking error
- Developed the official Bridgewater Benchmark Team training materials/program and mentored 6 trainees through certification across 4 different pillars of portfolio management over the span of 20 months

Investment Implementation Intern || Bridgewater Associates July 2020

- Analyzed global markets, macro, micro, and flows data to assess validity of systematically generated trades
- Evaluated existing equity benchmark replications and developed a proposal for the launch of a new global large-cap equity portfolio

Private Equity Analyst Intern || GTEntrepreneurs Sept 2019 – Dec 2019

- Performed financial analysis and modeling on prospective target companies, and presented findings to management
- Researched potential target industries and companies, built and maintained relationships with promising clients

Trading Trainee || Jane Street Jan 2019

- Participated in a selective program focusing on the fundamentals of arbitrage, probability, and market structure

Research

- ***Jan 2021 - May 2021**:* Independent Research
    - Examined the effects of institutional quality (as defined by the Worldwide Governance Indicators) on the existence of the resource curse and heterogeneous effects across commodity type through utilizing cross-sectional analysis, panel analysis, the synthetic control methodology, and several other causal inference frameworks
- ***Oct 2020 - Mar 2021**:* Independent Research
    - Worked with Professor Selman Erol to examine the formation and optimal regulation of criminal networks using concepts from game theory and network science to understand how changes to the information dissemination, timing of the repeated stage game, payoffs etc. change the network's structure
- ***May 2020 - June 2020**:* Research Assistant
    - Worked with CMU Tepper School of Business Economics professors in developing a Pandemic Consumption Expenditure Index to predict changes in consumer behavior during and following a pandemic through developing a variant of the Classification of Individual Consumption by Purpose (COICOP) classification model and leveraging the taxonomy in regressions on household survey data to uncover changes in household consumption pre- and post-COVID-19

Skills

Computer Skills
R, SQL, Java, Python, VBA
LaTeX, Mathematica, Excel, Tableau

Portfolio Management
Security Selection, Risk Controls Analysis, Trade Pacing, Framework Thinking

Personal Interests
Plane Spotting, Rubik's Cubes, Chess