ARJUN DOSHI

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EDUCATION

The University of Chicago — **Chicago, IL**

Master of Science in Financial Mathematics — **Expected: December 2025**

- **Courses:** Portfolio Theory & Risk Management, Python, Option Pricing, Probability & Stochastic Processes

Mukesh Patel School of Technology Management and Engineering (NMIMS' MPSTME) — **Mumbai, India**

Bachelor of Technology in Data Science (GPA: 3.81/4.00) — **May 2024**

- **Courses:** Time Series Analytics, Algorithmic Trading, Financial Derivatives, Applied Mathematics & Statistics, Machine Learning, Data Structures & Algorithms, Operations Research, Natural Language Processing
- **Awards:** NMIMS' Entrepreneurship Cell Startup Rank #1, Student Awards 2024: Entrepreneurship

SKILLS

Computing: Python, C++, Jupyter, SQL, Tableau, Power BI, Alteryx, MS Office

Knowledge: Financial Markets, Machine Learning, Statistical Modeling, Algorithmic Backtesting, Data Analytics

Trading Products: Futures, Commodities, Equities, Options

Certificates: Probability Theory for Financial Applications, Numerical Linear Algebra for Financial Engineering & C++ for Financial Engineering (Baruch College, CUNY), National Stock Exchange of India (NCFM): Level 3

EXPERIENCE

Avendus Spark Institutional Equities Private Limited — **Mumbai, India**

Research Analyst Intern — **July 2024 – Aug 2024**

- Enhanced quantitative research by developing buy-low, sell-high strategies through analysis of cyclic patterns in industry indexes
- Refined cash team's stock recommendations by analyzing Bloomberg data using Python, resulting in enhanced client advisories
- Immersed in trading room operations, shadowing a sales trader to master stock-futures arbitrage, gaining hands-on experience

Anived Portfolio Managers Private Limited — **Mumbai, India**

Quantitative Research Analyst Intern — **May 2023 – May 2024**

- Built a platform using Python for testing momentum strategies in commodities and equities, facilitating testing and analyses
- Optimized trading strategies by developing a custom mathematical tool, utilizing multiprocessing to effectively select parameter-driven strategies for each instrument, thereby enhancing precision in strategy analysis and execution for the portfolio
- Integrated indicator creation, trade management, portfolio optimization, and reporting facilitating scalability and diverse testing
- Engineered a custom API for seamless data integration into the live model, achieving low-latency data pulls < 2 seconds

Jio Platforms Private Limited — **Mumbai, India**

Data Scientist Intern — **December 2022 – April 2023**

- Spearheaded an optimization team to tackle real-time anomaly detection challenges within network zones
- Developed real-time data pipelines on Azure deploying Stream Analytics, Event Hubs, and Functions for model optimization
- Implemented predictive models to analyze high-velocity data streams, delivering real-time insights into business operations

Medius Technologies Private Limited — **Mumbai, India**

Financial Data Scientist Intern — **March 2022 – June 2022**

- Analyzed and cleaned 500M+ INR in client loans (HDFC, Bajaj Finance, TVS, SmartCoin) using SQL, Python, and Excel
- Developed Linear Discriminant Analysis models to assign recoverability scores to non-performing assets (NPA)
- Leveraged Excel, Tableau, and Power BI to optimize NPA outreach, targeting high-value NPA for maximum ROI
- Created a Python WhatsApp chatbot for mass messaging HR candidates and NPAs, increasing recoverability from 5% to 7.5%

PROJECTS

JP Morgan — **Remote**

Forage Virtual Quant Researcher Program (see Github link) — **June 2024**

- Developed pricing models (MSE: 0.07) for crude oil contracts & using historical data leading to improved predictive insights
- Performed credit risk modeling using probability scores based on multiple ML models with a 97.1% classification accuracy
- Created multiple predictive models for loan default probabilities with 96.5% accuracy using borrower data and FICO scores

MPSTME — **Mumbai, India**

Pharmaceutical Index Price Predictions (see Github link) — **August 2022**

- Utilized statistical time series models like MA, AR, ARIMA, and SARIMAX models for forecasting NIFTY Pharmaceutical Index prices, validated with Log Likelihood Ratio, Akaike Information Criterion, and p-values using custom functions

ADDITIONAL INFORMATION

CreoKala — **Mumbai, India**

Co-Founder & CEO — **June 2020 – August 2024**

- Founded a nine-member music marketing agency, achieving 200 million+ streams and >8000% growth with $83,000+ revenue
- Collaborated with Sony Music, Universal Music, WhiteFox, T-Series, Zomato, and Swiggy for large marketing campaigns
- Managed pan-India music tours with 50,000+ footfalls and led major brand partnerships through corporate liaisoning

Interests: Passionate about motorsports, equestrian and racquet sports, soccer, music composition, and DIY projects