Jaya Maheswari

Chicago, Illinois | jaya1@uchicago.edu | Linkedln

EDUCATION

The University of Chicago — **Chicago, Illinois**
Master of Science in Financial Mathematics — **Expected December 2025**

- Courses: Portfolio Theory & Risk Management, Python, Option Pricing, Probability & Stochastic Processes
- Awards: Recipient of merit-based FinMath Maroon Scholarship

Indian Institute of Technology Kanpur — **Kanpur, India**
Bachelor of Technology in Chemical Eng with Second Major in Electrical Eng — **December 2021**
(GPA: 3.7/4.0)

- Courses: Probability Theory, Data Structures & Algorithms, Calculus, Linear Algebra
- Awards: Top 10% Honors, 2018-20, 2nd Highest GPA among Female UG Eng. Students, 2020

SKILLS

Computing: C++, Python, Jupyter, R, VBA, SQL, MATLAB, Tableau, Unix/Linux, MS Office
Knowledge: Financial Markets, Venture Capital, Machine Learning, Statistical Modeling, Data Analytics
Trading Products: Mortgages, Fixed Income, Equities, Options
Certificates: CFA Level 2, Machine Learning Coursera Certificate

EXPERIENCE

RTP Global India Advisors LLP — **Bengaluru, India**
Investment Intern — **May 2024 – July 2024**

- Evaluated early-stage tech and tech-enabled Seed/Series A startups for $1 billion Fund IV, with investments ranging from $1-10 million across India/SEA by conducting due diligence and financial analysis
- Researched market opportunities, engaging with founders to identify high-potential investment opportunities in emerging nations with a focus on the FinTech sector

Goldman Sachs — **Bengaluru, India**
Analyst — **June 2022 - May 2024**

- Developed pricing and risk models for Mortgage-Backed Securities (MBS), loans, and derivatives for US Markets at the Mortgage Trading Strats team within the Global Markets Division
- Generated risk equivalents to optimally hedge credit risk of portfolio involving IG and HY products in C++
- Streamlined Non-QM and Jumbo loan performance data for preparation of monthly surveillance reports and commentary, vital for senior management for informed decision-making
- Developed loan level Default Probability Model for Home Equity Line of Credit pool of loans in Python
- Ensured consistency of model pricing runs in the firm's migration to a MongoDB housing & Java service instrumental in a high-revenue business generating $300Mn annually
- Collaborated with Trading Analyst & Technology teams to implement & optimize quantitative risk models
- Mentored Summer Interns, providing guidance and fostering professional development

Goldman Sachs — **Bengaluru, India**
Summer Analyst (Remote) — **June 2021 - July 2021**

- Analyzed the effect of Unemployment Rate on Delinquency for Consumer Loans and House Price Index (HPI)
- Extracted, cleaned, and applied sanity checks to the previous 75 years of raw data for time series evaluation
- Plotted cross-correlation among variables and studied their maxima, minima and their leading & lagging behavior

Credgenics — **Noida, India**
Technology Intern (Remote) — **December 2020 - March 2021**

- Analyzed the effect of EMI amount, loan tenure, total claim amount, and FICO on debt recovery prediction
- Predicted debt recovery to an accuracy of 84% and selected 6 features from recursive feature extraction
- Implemented Logistic Regression from sklearn & statsmodels and evaluated features using confusion matrix

RESEARCH

Indian Institute of Management Ahmedabad — **Ahmedabad, India**
Volatility Modelling — **January 2022 - May 2022**

- Modeled daily VXO, VIX & realized volatility using the Chicago Board Options Exchange (CBOE) methodology
- Applied GARCH and EGARCH volatility models using a minute-wise summary of NIFTY options and futures