

# Gurjivan Kalkat

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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 and Stochastic Processes

### Stevens Institute of Technology

Hoboken, NJ

#### Master of Business Administration (GPA: 3.92/4.0)

May 2022

#### Bachelor of Science in Chemical Engineering (GPA 3.76/4.0)

May 2021

- Courses: Financial Data Science, Multivariate Data Analysis, Financial Lab: Database Design, Intro to Python, Financial Risk Management, Macroeconomics, Microeconomics, Corporate Finance, Differential Equations, Multivariable Calculus, Probability and Statistics, Process Control Modelling and Simulation

## SKILLS

**Computing:** C++, Python, R, SQL, Alteryx, MS Office, PowerBI, Tableau

**Knowledge:** Financial Markets, Wealth Management, Data Analytics, ETL Processes

**Certificates:** QuantNet: C++ Programming for Financial Engineering, Datasim: Ordinary and Partial Different Equations

Datasim: Object Oriented and Functional Programming in Python

## WORK EXPERIENCE

### BBR Partners

New York City, NY

#### Data Solutions Associate

May 2023 - Present

- Create investment screeners in PowerBI and Alteryx to provide the investment research team with client capacity data before hiring hedge funds
- Enhance client reporting by creating a process to display the portfolio's exposure by market cap, sector, and region during client presentations
- Transfer the current cash flow projections tool from Excel /VBA to Alteryx using an iterative calculation process that minimizes the variance between years for cash flows improving accuracy by over 30%
- Calculate the volatility for portfolios in Python using the SciPy package

### KPMG

Montvale, NJ

#### Risk Management Associate

August 2022 - April 2023

- Implemented new workflows using Alteryx to eliminate the need for manual data manipulation when launching firm-wide training reducing the task time by over 70%
- Enhanced compliance across the firm by presenting statistics generated by R to leadership which allowed leadership to understand trends among employee compliance violations

## RESEARCH

### Stevens Institute of Technology

Hoboken, NJ

#### Industry Capstone Program

February 2022 - May 2022

- Collaborated with fellow members of the consulting team, with faculty support, to analyze real problems and recommend actionable items to the sponsor organization
- Tested different Time Series Forecasting models such as the ESRNN and Neural Prophet models in Python while using Pandas and NumPy
- Evaluated model performance using metrics i.e., RMSE, MAE, MASE in Python
- Utilized Dataiku to analyze, clean, and visualize data to determine trends and adjust data for model building

### Stevens Institute of Technology

Hoboken, NJ

#### Asset Model Forecasting Project

February 2021 - May 2021

- Developed models in R to identify correlations between stocks, bonds, macroeconomic data, and COVID-19 data during the pandemic
- Analyzed metrics from GAM, LDA, QDA, KNN, Random Forest, and XG Boost models to determine the best model for time series forecasting
- Determined the main component driving the model results was the lack of data normalization which led to multiple iterations during model development leading to an increase of 20% accuracy during our binary classification