

EDUCATION

MIT SLOAN SCHOOL OF MANAGEMENT

Cambridge, MA
2023 - Present

Candidate for Master of Finance, February 2025

- Intended Concentration - Financial Engineering.
- Dean's Fellowship in recognition of academic record and personal achievement. (top 20% of applicants)
- Joint Proseminar in Asset Management - Dynamic Asset Allocation using the KKT Index. (sponsored by GIC)
- Relevant Courses: Machine Learning, Asset Pricing (PhD), Adv. Analytics for Finance, Corporate Finance, Options & Futures, Fixed Income Derivatives, Statistical Learning Theory, Accounting and Adv. Math Methods for Financial Eng.
- Projects: LightGBM approach to Mortgage Lending, Earnings ARIMA Forecasting and RF-based Algorithmic Trading Bot.
- Clubs: Quantitative Financial Markets Club: Co-President, Adam Smith Society: Chapter Leader.

ST EDMUND HALL, UNIVERSITY OF OXFORD

Oxford, England
2020 - 2023

BA Physics, 1st Class Honours

- Winner of 'The Scott Prize' for performance in the BA examinations. (2nd place)
- Other prizes: BA Project Prize (2023), Scholarship (2022), Exhibition (2021) and Progress Prize (2020).
- Research Project - Quantifying the Impact of Climate Change on Coastal Erosion and Flooding: Implications for Property Insurance Pricing. (sponsored by MathWorks)
- Director of Sponsorship and Analyst at the Oxford Alpha Fund. (30% acceptance rate)
- National Stock Pitch Competitions: Winner of 'The UK Finance League' for a long pitch on Shell. (2022)
- Clubs: Teddy Ball '22 - Ticketing Officer: Created marketing material to sell 500 tickets; Oxford University Physics Society- Social Secretary (2021/2), Treasurer (2022/3): Raised \$3,000 in sponsorship.

EXPERIENCE

CITADEL SECURITIES

New York, New York
Summer 2024

Summer Analyst

- Traded idiosyncratic vol/delta events based on fundamental research in the Autos and O&G space for the single stock options desk. (coverage - COP, OXY, and GM)
- Conducted a study across 425 stocks to understand the changes in mid-dated clean volatility after earning realizations.
- Utilized multi-period optimization to interpret ML derived trading algorithms and improve alpha execution by ~25%.

MIT SLOAN SCHOOL OF MANAGEMENT

Cambridge, MA
Spring 2024

Teaching Assistant for Quantitative Investment Management

- Held regular recitations, designed class assignments, and marked examinations for QIM (15.439) taught by Dr. Matthew Rothman (Head of Stat. Arb. at Millennium). The class focused on statistical arbitrage techniques, applied econometrics and empirical asset pricing at the level of Cochrane.

Research Assistant for Prof Schmidt & Prof Deborah Lucas

2024 - Present

- Building exotic options pricing models based on Lucas (2010) to provide a framework to price implicit government guarantees on 'Too Big to Fail' banks.

DEUTSCHE BANK

London, England
Summer 2022

FIC Summer Analyst

- Structured & priced exotic fixed-income derivative products for hedging & speculative purposes for hedge funds & corporate clients. Presented 4 zero premium strategies to asset managers for managing interest rate risks associated with floating rate assets.
- Modeled cashflows and inspected legal contracts of various asset-backed securities. Collaborated with various teams to verify modeling for 3 live deals related to subprime MBS structuring, NPL securitization, and cargo airplane financing.

STREATER RESEARCH

London, England
Summer 2021

Equity Research Micro Intern

- Employed Monte Carlo techniques to run DCF analyses for mining equities and conducted detailed fundamental analysis using Real Options to value 3 exploratory mining sites to compile a high quality research report.

ADDITIONAL INFORMATION

IT Skills: Java, Python, MATLAB, C, Latex

Languages: Hindi - fluent, Marathi - conversational, Gujarati - conversational

Competitions: International Honour Roll & School Champion: CSMC, UWaterloo, International Young Physicists Tournament:

Member of Team India, 43rd in Global Mathematics Talent Probe, IFSE.

Robotics: Led the design team and programmed a robot capable of autonomous object recognition and collection for the FIRST Tech Challenge. Created marketing material that attracted \$2,500 in sponsorship.

Volunteering: Organized engineering workshops for over 100 underprivileged children in rural India.

Music: Guitar Grade 8- Trinity College London, St Edmund Hall Musical Exhibitioner.