PUJAN CHITALIA

Chicago, IL | +91 8080670141 | pujanchitalia@uchicago.edu | LinkedIn

EDUCATION

The University of Chicago — **Chicago, IL**
Master of Science in Financial Mathematics — **Expected December 2025**
- Coursework: Probability & Stochastic Processes, Option Pricing, Python, Portfolio & Risk Management

Plaksha University — **Mohali, India**
Technology Leaders Program (GPA: 3.6/4) — **August 2023**
- Coursework: Mathematics for Machine Learning, Python, Data Structures and Algorithms, Machine Learning, Applications of Data Science, Design Thinking, AI and Business, Tech Product Management
- Awards: 2nd place in Entrepreneurial Challenge Lab

NMIMS University — **Mumbai, India**
Bachelor of Science in Finance (GPA: 3.75/4) — **May 2022**
- Coursework: Fixed Income, Derivatives and Risk, Portfolio Management, Wealth Management, Alternative Investments, Applied Econometrics, Business Analytics, Financial Modelling, Economics
- Awards: Dean's Meritorious List

SKILLS

Computing: Python, VBA, SQL, R, C++, Linux, Flask, Airflow, MS Office
Knowledge: Financial Markets, Actuarial Science, Risk Management, Machine Learning, Statistics, Options Trading
Certifications: Actuarial Science - 7 levels, Financial Risk Management (FRM) - Level 1

EXPERIENCE

Acies LLP — **Mumbai, India**
Business Advisory Specialist — **September 2023 - April 2024**
- Developed European FX Options, Option Trading Strategies, Interest Rate Swaps and Value at Risk models using historical simulation for model validation purposes leveraging Python and Visual Basic for Applications (VBA)
- Bootstrapped zero rate curves from par rates for different currency curves leveraging Python
- Improved Extract Transform and Load processes leading to 300% reduction in computing time and contributed to the development of Antares, a platform dedicated to interest rate and liquidity risk management
- Managed entire Asset Liability Management system for prominent Non-Banking Financial Institute in India

HDFC Life — **Mumbai, India**
Actuarial Intern (Risk / ALM Team) — **November 2021 - May 2022**
- Performed stress-tests on assets and liabilities and calculated the Embedded Value at Risk (EVaR) of firm. Automated the entire process leveraging Visual Basic for Applications resulting in a 60% reduction in man hours
- Proposed a model to use Principal Component Analysis to capture the variability of interest rates to provide realistic shocks and tried to formulate an Asset Liability Management strategy using financial instruments
- Utilized Constant Proportion Portfolio Insurance and Volatility Targeting Investment Strategy to manage the guarantee of the unit linked investment products

Veritas Actuaries and Consultants — **Mumbai, India**
Actuarial Intern — **August 2021 - October 2021**
- Created financial models and conducted valuation of Employee Stock Option Plans and Stock Appreciation Rights
- Consulted C-suite executives of startups and private companies on designing and creating ESOP pools

ACADEMIC PROJECTS

Plaksha University — **Mohali, India**
Credit Risk Analysis using Machine Learning — **April 2023 - May 2023**
- Leveraged advanced data preprocessing techniques, machine learning models and hyperparameter tuning methods to predict the probability of default achieving a 93% accuracy rate

EXTRA-CURRICULAR

National level volleyball player (Maharashtra, 2017)

ADDITIONAL INFORMATION

Languages: Hindi (fluent), Gujarati (fluent), Marathi (intermediate), French (basic)
Interests: Sports, Networking, Business, Movies