Rishika ABROL

Boston, MA • (+1) 857-390-9927 • abrolr@bu.edu • LinkedIn

Education

Boston University, Questrom School of Business, Boston, MA — Expected Jan. 26
M.Sc. Mathematical Finance & Financial Technology
Fall 24 courses: Statistics (R), programming (Python, C++), stochastic calculus, finance

Christ University, Bangalore, India — Jun 21
Bachelor of Commerce– International Finance, CPA & CFA, GPA 3.4
Selected courses: Equity Investment, Portfolio & Wealth Management, Quantitative Applications in Business.

Skills and Credentials

Programming: R, Python, FactSet, Bloomberg, Thomson Reuters, S&P Capital IQ
Financial Modeling & Analysis: DCF, Company Comparable, LBO etc.

Work Experience

Goldman Sachs, Bangalore, India — Nov 21 – Apr. 23
Investment Banking Analyst
- Conducted company analysis, industry research, and M&A screening to prepare pitch books, industry overviews, and detailed company profiles.
- Developed a FactSet Global Indices data analysis file for valuation multiples, prices, resulting in annual savings of 2600+ work hours.
- Assisted in M&A screening and company valuation for the $61bn VMware and Broadcom deal.

Grant Thornton, Bangalore, India — Nov 19 – Mar 20
Audit Intern
- Created and analyzed internal control checklist consisting of 20 points for financial processes with the Director of GT Indus.
- Delivered an assessment of over 12 checks and balances in the weekly meet for the appointed company.
- Collaborated directly with the US team on 15 process flow charts and risk assessments.

Projects

Python Options Models — Sep 24 – Dec 24
- Implemented software design principles to build option research infrastructure in Python.
- Incorporated a module for robust option pricing using multiple models (Heston, Black-Scholes) and methodologies (Monte Carlo, FFT) and multiple algorithms for calculating implied volatility.
- Includes module that utilizes yfinance libraries to efficiently load, store and retrieve option data.

IIM Bangalore — Jun 23 – Jun 24
Can AI forecast stock market and provide recommendations?
Submitted to: The Elsevier Economic Letters
- Calculated daily Sharpe ratio and Jensen's Alpha of stock data to evaluate risk-adjusted returns.
- Conducted Mean-Variance analysis using R to optimize portfolio.

The Consumer Perspective towards Mutual Funds as an Investment (Link) — Jun 21
Published: IJSER, Volume12, Issue 5, May 2021 | IOSR Journal, Volume 12, Issue 3, May 2021 Jun 21

Languages: English (Fluent), Hindi (Native), Spanish (Conversant)
Equity Trading: Healthcare, Fintech, CRG (ROI: 28%)
Hobbies: Current Read (Game Change), PADI Open water Scuba Diver.