MIHIKA GHAISAS
+13312302649 | mghaisas3@gmail.com |
150 S Chauncey Ave #727, West Lafayette, Indiana-47906

EDUCATION

Purdue University   **West Lafayette, IN**
Mathematics, Computer Science (Concentration: Machine Intelligence)   *Graduation: May 2025*
- GPA : 4.0
- Relevant Coursework: Statistical Machine Learning, Calculus-based Probability, Data Mining and Machine Learning, Systems Programming, Intro to Databases, Differential Equations, Real Analysis, Advanced Algorithms and Data

EMPLOYMENT

Munich Re US Life   **New York, NY**
Data Science Intern   *June'24-Aug'24*
- Developed a proof of concept to enhance risk segmentation of a mortality prediction model by integrating 2 novel datasets, providing ~40% improvement in performance.
- Designed and implemented feature engineering for WeaSEL model to predicts severity of mental health disorders.

Wharton School of Business, University of Pennsylvania   **Philadelphia, PA**
Research Intern   *June'23-Aug'23*
- Designed novel research study to analyze how different types of investors react to suspicions of real earnings management (manipulation of business activities to meet earning targets).
- Identified key differences by highlighting that ~80% sophisticated investors identify fraud 2-3 weeks before others.
- Presented my work at the Leadership Alliance National Symposium in the form of a poster.

Nuvve Holding Corp   **Remote**
Data Science Intern   *July'22-August'22*
- Created a forecasting model with 77% accuracy to predict energy consumption in Demand Response Auction Mechanism project to optimize bidding strategies.
- Implemented different feature engineering, feature selection and data preprocessing techniques such as Bayesian Optimization, Mutual Information Selection, and Lasso regularization.

Purdue University - Data Mine Corporate Partnership (Nuvve)   **West Lafayette, IN**
Undergraduate Teaching Assistant and Project Manager   *January'22-May'23*
- Leading a team of 20-23 students to build predictive models for forecasting energy prices with 80% accuracy and driver profiling
- Acting as a liaison between Nuvve, the Data Mine faculty and the students by implementing Agile methods and playing the role of Scrum Master effectively.

PROJECTS

Boiler Quant Finance Group - Purdue University   **West Lafayette, IN**
Options Pricing Project Lead   *January'24-Current*
- Leading a group of 5 to create Black Scholes, Jump Diffusion and Heston Stochastic Volatility models
- Developing an options trading strategy and predicting implied volatility using neural networks.
- Previously worked as an analyst to explore a Pairs Trading Strategy using Optics clustering and Principal Component Analysis.

Algorithmic Economics Research – Purdue University   **West Lafayette, IN**
Undergraduate Research Assistant   *January'24-Current*
- Utilizing Bayesian Persuasion techniques to explore decision making (examples include hiring for firms, admissions committee, etc.) under the guidance of Prof. Alex Psomas.

Purdue University Data Mine Corporate Partnerships – UPS   **West Lafayette, IN**
Undergraduate Researcher   *August'21-May'22*
- Spearheaded analysis of the Private Equity Market and various portfolio companies.
- Employed SciKit and Tensorflow libraries to build predictive models using KMeans ++ and regression algorithms.
- Utilized Streamlit to deploy our machine learning model and create an interface for UPS.

HONORS AND CERTIFICATIONS
- **Data Fest for 2022**– Best Visualization Award
- **L3Harris Scholarship Award for 2023** – Computer Science
- **Anna Berkowitz Scholar for 2023** - Mathematics