

# Meghana Yerabati

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📱 meghana-yerabati

*"All models are wrong. But some are more useful than others"*

## Education

### Birla Institute of Technology and Science

Hyderabad, India

B.E.(HONS.)MECHANICAL ENGINEERING AND M.SC.(HONS.) ECONOMICS

Aug. 2013 - May 2018

- Got a Merit-cum-Need Scholarship for four consecutive years based on academic performance
- The only student from the class of 2019 to be awarded a second degree in Economics
- Graduated with a Cumulative Grade Point Average (CGPA) of 8.5/10
- A selection of courses taken: Macroeconomics, Microeconomics, Econometrics, Money, Banking and Financial Markets, Derivatives and Risk Management, Economics of Public Policy, Applied Econometrics, Securities and Portfolio Management, Business Analysis and Valuation, Engineering Optimization

## Skills

**Courses** Successfully completed 4 courses in statistics, 9 in economics and 5 in finance as part of curriculum.

**Computing** R, Python, C, MS Excel, LaTeX

**Languages** Telugu, English, Hindi, French

## Experience

### J P Morgan Services India Pvt. Ltd.

Mumbai, India

ANALYST

Jun. 2018 - Present\*

- Responsible for analysing and managing firmwide structural interest rate risk in the banking book
- Review risk metrics and assumptions with a forward-looking view on firm's interest rate strategy

### J P Morgan Services India Pvt. Ltd.

Mumbai, India

INTERN

Jan. 2018 - Jun. 2018

- Internship Project: 'Machine learning Techniques in Deposit Rate Modelling'. Obtained an understanding of machine learning applications in economic modelling using python and R
- Presented project results in Fintech conference in JPMC India

### Centre for Analytical Finance, Indian School of Business

Hyderabad, India

RESEARCH INTERN

Jul. 2017 - Dec. 2017

- Master's thesis: 'Herdin Behaviour in Institutional Investors in the Indian day-trading market'
- Obtained a better understanding of Indian day-trading market through literature review, analysis and visualization of transaction level data using analytical tools such as python, R, spark and cytoscape

### Dr. Michael King, Department of Economics, Trinity College Dublin

Hyderabad, India

DATA ANALYST

Aug. 2016 - Oct 2016

- Worked under Grattan Scholar Purnima Kanther to consolidate election data for the years 1950 to 2013
- My job was to extract data from files in pdf format into a machine readable format using python and jruby

### Centre for Advanced Financial Research and Learning, Reserve Bank of India

Mumbai, India

SUMMER INTERN

Jun. 2016 - Jul. 2016

- Researched on fuzzy logic methods using R-programming for approximate string matching and wrote R code to collate databases

### National Institute of Public Finance and Policy

New Delhi, India

WINTER INTERN

Dec. 2015 - Jan. 2016

- Worked in the 'Quant' team of the Macro-finance Group of NIPFP. Acquainted myself with R-programming for the same
- Worked in a team which was studying policy prescriptions for enforcing Net Neutrality in India

## Projects

## **Impact Assessment of Electricity Act, 2008**

*Hyderabad, India*

UNDER DR. RISHI KUMAR & SUDATTA BANNERJEE

*Aug. 2016- Present*

- The aim is to scientifically study the impact of major electricity sector reforms on the generation, transmission and distribution of electricity in India.

## **Mechanism Design**

*Hyderabad, India*

UNDER DR. ABDUL KHADER

*Jan. 2017- May 2017*

- Studied auction models and worked on multi-unit allocation problem to evaluate it on the basis of efficiency, fairness and welfare