

Meghana Yerabati

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"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