Mihir Yerande

INFO

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EDUCATION

UIUC
Masters in Computer Science
Currently pursuing part-time
Class of 2023

CARNEGIE MELLON
BS in Mathematical Sciences
Minor in Computer Science
Class of 2017

University Honors
Dean's List High Honors
Spring/Fall 2016

HIGH TECHNOLOGY HS
Class of 2013

SKILLS

PROGRAMMING

Python • R • C • C++ • Scala
SQL • HTML • SML • Pure • Slang

SOFTWARE

PyTorch • TensorFlow • gensim • NLTK
numpy • pandas • flask • scrapy
jupyter • anaconda • PyCharm
AWS • REST • Spark • MapReduce
Git • Jira • IntelliJ • SecDB • LaTeX

OBJECTIVE

Experienced Software Engineer with a background in Finance and Discrete Math and a track record of intellectual curiosity and clear communication. Exceptionally organized and detail-oriented team player who has led developers and worked with business users in an *Agile* setting. Looking to expand on practical skills in software development and programming to better add tangible business value.

WORK EXPERIENCE

GOLDMAN SACHS | Associate | Controllers Engineering
November 2019 - February 2022 | New York, NY

- Pioneering automated explanation of period-over-period movement in derivs capital using graph-based approach in *SecDB/Slang* (proprietary GS tech)
- Working with users (Capital Reporting Team and LOB's) to further streamline reporting and analysis regarding Basel/Fed regulations
- Reducing days of time otherwise spent by reporting teams on manual analysis
- Uploading explanatory numbers to firmwide databases (*Sybase* and *DataLake*), allowing businesses to drill down on their own capital consumption immediately
- Creating tools (*SQL* and *Pure*) to determine top drivers behind bank's capital

GOLDMAN SACHS | Analyst | Regulatory Strat(egist)
July 2017 - November 2019 | Dallas, TX

- Projecting revenues for annual CCAR submission (as per Fed) and working with LOB's, risk managers, and own team to ensure model compliance and strength
- Building tools to exhaustively evaluate hundreds of potential models on adjusted R^2 and other constraints, such as heteroskedasticity and stationarity
- Reducing need for weekend support of automated weekly reporting to near zero, by cleaning up code and eliminating frequently occurring errors
- Decreasing upload time of risk metrics for regulators from hours to seconds by reducing calculation inefficiencies and improving data pipeline with caching
- Creating and maintaining 1,000+ unit tests of risk metrics and models in *SecDB*
- Authoring financial model docs (in LaTeX/*Word*) related to Volcker metrics

BANK OF NEW YORK MELLON | Technology Intern
June 2016 - August 2016 | Pittsburgh, PA

- Streamlining process of onboarding LOB's to Enterprise Reporting tool by surveying users and migrating user analytics from *Excel* to *SQL* database

COMMVAULT | Software Development Intern
June 2015 - August 2015 | Tinton Falls, NJ

- Building a framework in *C++* and *Python* to run customized regression and performance testing, discovering and correcting bugs and inefficiencies

RECENT COURSEWORK

Cloud Computing
Natural Language Processing
Text Mining and Analysis
Statistical Methods in R
Computational Photography

RECENT PROJECTS

ANIMÉ GENRE TEXT ANALYSIS | Class Term Project

- Performed supervised learning (in *Python*) of Animé genres from short description text using *gensim* to run *Latent Dirichlet Allocation*
- Scraped text from *myanimelist.net* using *scrapy*
- Pre-processed and tokenized text using *gensim* and *NLTK*
- Posted output of analysis using *jupyter* and *flask*
- **Website:** animetextanalytics.azurewebsites.net/
- **Git:** github.com/mihiryerande/CS-410-Fall-2020-Anime-Text-Analytics