Munindar K. Meena

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EDUCATION

Georgia Institute of Technology — Scheller College of Business, *Atlanta, GA*
Master of Science in Quantitative and Computational Finance, GPA: 4.00 / 4.00 *Jan. 2021 – Dec. 2021 (expected)*
Coursework: Machine Learning, Text Mining, Derivative Securities, Fixed Income

Indian Institute of Technology (IIT), Mandi, *India*
Bachelors of Technology in Electrical Engineering, Minor in Management *Aug. 2013 – Apr. 2017*
Coursework: Computational Financial Modelling, Optimization Techniques, Financial Management, International Economics

WORK EXPERIENCE

HSBC Global Banking and Markets, *Bangalore, India*
Associate - Cash Equities Quant - KDB+ Developer *Sep. 2019 – Dec. 2020*
- Analysis for optimizing order execution algorithms, Insights from large market time series data using KDB+/q
- Projects: Order Monitoring, Transaction Cost Analysis dashboard (Python web app)

Curl Capital, *Bangalore, India*
Data Scientist - Quantitative Trading and Research *Aug. 2018 – Sep. 2019*
- Full ownership of trading strategies research cycle. Design, Backtest, and Deploy multi-region trading strategies
- Tradesheet, and Backtest Tearsheet analysis, Risk calibration.
- Preparing Quant Research Reports, Strategy Performance Reports.
- Analyzing alternative datasets in finance using Machine Learning
- Pairs trading (co-integration based) in oil sector US equities
- Projects: Integrating order execution python API with trading systems, Setting up CLI backtesting platform using Docker

Capgemini Technology Services Limited, *Mumbai, India*
Senior Analyst - Software Development *Aug. 2017 – Aug. 2018*
- Developed flight reservation full stack web application using Java, and JSP
- Developed a bot to extract tickers information from Google Finance

WORK PROJECTS

Disorderly Trading and Reversion Testing Model, *HSBC* *Jan. 2020 – Nov. 2020*
- Made a quantitative model to detect disorderly trading or reversion occurred due to a trade placed by HSBC. Alert it to mission control with the quantitative explanation to comply with FRB.

Trading Strategy Backtesting Platform, *Curl Capital* *Mar. 2019 – Aug. 2019*
- Backtesting Platform for Intra-day mid frequency trading in Indian markets using Python.

Alternative Data in Finance, *Curl Capital* *Oct. 2018 – Dec. 2018*
- Predicting oil based stocks prices using sentiment analysis on GDELT News Dataset.
- Job openings (LinkUp) data to understand trend of workforce demand in IT companies. Correlating this trend with stock prices of these companies.

ACADEMIC PROJECTS

Analysis of Senator Stock Trades using a Financial Graph
Guide: Dr. Srijan Kumar *Jan. 2021 – Apr. 2021 (expected)*
- Constructing a financial bipartite graph matching senators to their stock trades with edges weighted by the magnitude of the trade.
- Determining which companies the senators are likely to invest in next by performing link prediction.

Time Series Forecasting & Programming Technical Indicators
Guide: Dr. Manoj Thakur *Aug. 2015 – Nov. 2015*
- Used ARIMA Model on historical data, and Time Series Analysis, to predict future behaviour of Stock prices.
- Generated buy/sell signal using major technical indicators.

ONLINE COURSEWORK

- Python Programming, Coursera - University of Michigan, R Programming, Coursera - Johns Hopkins University
- SQL for Data Science, Coursera - UC Davis, Python Algo Trading with Interactive Brokers, Udemy - NYP's Lecturer

SKILLS

Machine Learning: Generalized Linear Models, Dimensionality Reduction, Neural Networks, and Ensemble Methods.
Programming: Python, KDB+, R, SQL, Java, C++, MATLAB, Bash (in order of proficiency)
Python Libraries: statsmodels, sklearn, pyfolio, ta-lib, zipline, flask, dash
Tools: Bloomberg, Datawatch, Jupyter Notebook, RStudio, Visual Studio Code, SQL Management Studio, Git, LaTeX, Docker
Databases: MongoDB, MySQL