NABEEL HASAN

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"7 months experience in total as a Fixed Income Analyst and Intern. Looking forward to applying my skills in the Data Science/ML field. Swift in communication and love to collaborate. Have experience in time series and structured data analysis on a wide variety of data."

github| linkedin| twitter| kaggle

Experience

Fixed Income Analyst	**IHS-Markit**	*Aug 2018 - Jan 2019*

- *Predict the price of illiquid securities using fixed income data and keep track of price fluctuations for our clients.*
- *Maintaining the health of yield curves for GSIBs (Global Systemically Important Banks) and monitoring daily market changes.*
- *Keep the yield curves clean and consistent with market changes using various data cleaning and filtering techniques.*

Finance Intern	**Sharekhan**	*May 2017 - Jul 2017*

- *Understand the role of brokerage firms and clearing house in securities trading and settlement.*
- *Gain insight about the trading products of the company like TradeTiger for advance trading and volatility monitoring.*
- *Performing statistical analysis into various assumptions of **Modern Portfolio Theory** and observing how it impacts the risk and return of the portfolio. link*

Projects

Olist Database Analysis

Analyze Olist eCommerce public dataset consisting of 100k orders using Postgres SQL for advanced in-depth analysis of the interaction between customers and sellers using complex queries. The project includes creating a database of tables, joining these tables and performing a statistical inquiry into the database to gain neccessary insights.link

Credit Card Fraud Prediction

The project consists of a highly imbalanced target class. Our goal is to recognize fraudulent credit card transactions so that customers are not charged for purchases they did not make. We deploy ensemble methods and boosting algorithms like Random Forest, Xgboost, and LightGBM. We further try to improve our prediction using a Voting classifier and stacking technique to get a better AUC score.link

portfolio >>>

Skills

Python, R, PostgresSQL, Data Manipulation, Data Visualisation, Financial Risk Analysis, Problem Solving, Ensemble Methods, Boosting, A/B Testing, Pandas, scikit-learn, Keras.

Education

MBA (Finance)	***Jamia Millia Islamia***	*Aug 2016 - Apr 2018*

Relevant Coursework: Risk Modeling, Financial Markets, Quantitative Analysis, Macro-Economics,Brand Marketing

BSc (Computer Application)	***Aligarh Muslim University***	*Aug 2012 - Apr 2015*

Relevant Coursework: Programming, Object Oriented Programming, Database Management System, Introductory Statistics, and Probability.