

NISHIL KULKARNI

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🐙 github.com/nishilkulkarni

Education

Birla Institute of Technology and Science, Pilani

Oct 2021 – Present

Bachelor of Engineering (Hons.) in Electronics and Communication Engineering, Minor in Data Science

Goa, IN

CGPA - 9.29/10 Recipient of Institute Merit Scholarship (Top 3%)

Rank 3 - Department of Electrical and Electronics Engineering

Experience

J.P. Morgan Asset & Wealth Management, AWM Risk Analytics Group

July 2024 - Present

Quantitative Research Intern

Bengaluru, IN

- Research and enhancement of risk measurement methodologies, including sensitivity, stress testing, Value at Risk (VaR), factor modeling, and Lending Value pricing, covering market, credit, and liquidity risk.
- Working with the AWM Risk Technology team in the development and maintenance of Newton, a risk analytics application used for Global Equity, Global Fixed Income, and Global Balanced LOBs, supporting investment and counterparty risk managers as well as the front-office.
- Prepared comprehensive model documentation for the Model Risk Governance and Review group, facilitating validation and ongoing monitoring and back-testing of models used by the team.

BITS Pilani - K.K Birla Goa Campus

Spring 2024

First Degree Teaching Assistant

Goa, IN

- **CS F320 - Foundations of Data Science** - Conducted tutorials and quizzes for 200 students.
- **CS F213 - Object Oriented Programming** - Prepared and graded laboratory assignments for 250+ students.
- **ECE F244 - Microelectronic Circuits** - Prepared laboratory assignments in Cadence Virtuoso for 350+ students.

Department of Economics and Finance, BITS Pilani

Jan 2023 - Dec 2023

Undergraduate Student Researcher | Advisor : [Prof. Manogna R.L](#)

Goa, IN

- Involved in collecting and cleaning financial data from multiple databases, and programming econometric models in Python. Prepared visualizations of results and documented the statistical findings in a research paper.

William O Neil, India

May 2023 - July 2023

Quantitative Analyst

Bengaluru, IN

- Generation of trading signals from Commitment of Traders Report for 5 asset classes. Back-tested the algorithmic trading strategy using Backtrader in Python, achieving 29.9% annualized return.

Publications

1. R. L., Manogna, and **Nishil Kulkarni**. "Does the Financialization of Agricultural Commodities Impact Food Security? An Empirical Investigation." *Borsa Istanbul Review*, Elsevier BV, Jan. 2024. <https://doi.org/10.1016/j.bir.2024.01.001>
2. Manogna, R.L., **Kulkarni, N.** and Krishna, D.A. (2024), "Nexus between financialization of agricultural products and food security amid financial crisis: empirical insights from BRICS", *Journal of Agribusiness in Developing and Emerging Economies* <https://doi.org/10.1108/JADEE-06-2023-0147>

Technical Skills

Proficient: Python, SQL, Excel, Java, C, C++, PyTorch, TensorFlow, Scikit-learn, Pandas, Matplotlib

Comfortable: LaTeX, Git, R, Dart, Bloomberg Terminal

Relevant Coursework

MIT 15.401 - Finance Theory I*, MIT Financial Mathematics*, Data Structures and Algorithms **A-**, Object Oriented Programming **A**, Foundations of Data Science **A**, Artificial Intelligence **B**, Machine Learning **B**, Applied Statistical Methods **A**, Probability and Statistics **A-**, Calculus **A-**, Linear Algebra and Complex Analysis **A-**, Differential Equations **A-**.

*Courses marked with * are OpenCourseWare*