

NISSEEM NABAR

Phone: +91-8105975132 Email: nisseem.nabar@citi.com LinkedIn: in.linkedin.com/in/nissimnabar

PROFESSIONAL EXPERIENCE

Citigroup Global Analytics and Insights Business Unit, Bangalore

Data Scientist

July 2013 – to date

- Designed and implemented Recommender Systems for Citi's Credit Cards customers in HK and Taiwan. Approximately 2 million customers could be targeted using current methodology. Revenue impact: **2-8 million USD per annum** across APAC.
- Created and maintained Hidden Markov Models for making customer specific product offers to a base of **20 million** customers across 4 markets. Solution spanning the use of R and SAS.
- Fraud detection methodology for finding Branches and Tellers at risk using transaction pattern recognition and clustering for all US based branches using Hadoop, Perl, R and C. Transitioned to Citi Fraud Surveillance Unit.
- Researching new techniques in **Machine Learning** and **Big Data** technologies like Hadoop, Hive and Spark

Photon Capital Advisors Limited, Hyderabad

Systematic Trading Systems Researcher

July 2011-March 2013

- **Create and run proprietary trading signals** for an INR 500 million portfolio for equities, currencies and commodities based on analysis of trading systems and technical and quantitative indicators
- Back testing of **options trading strategies based on tick level data from NSE F&O**
- Risk sizing rules based on volatility/risk behaviour of the asset and position pyramiding for equities, currencies and commodities used for all trading purposes based on the Turtle Trading strategy
- **Automated trading signal and size generation** using Excel/VBA and Bloomberg for equity index, currency and commodity futures traded in India

Jaypee Capital Advisors Limited, Mumbai

Associate, Portfolio Management Services

August 2010-May 2011

- Backtested a small portfolio using the **Black Litterman Asset Allocation** strategy on BSE-100 stocks
- Backtesting and trading technical indicator based strategies on Indian equities (cash and futures)
- **Trading options strategies** on Nifty, Bank Nifty and single stock options

EDUCATION

Indian Institute of Management, Ahmedabad

2008-2010

Post Graduate Diploma in Management

Relevant Courses: Introduction to Bayesian Inference, Mathematical Finance (PhD level), Statistical Methods of Data Analysis.

Indian Institute of Science, Bangalore

2006-2008

Master of Science (Engineering)

Relevant Courses: Stochastic Modeling & Applications; Matrix Theory; Linear & Nonlinear Time Series Analysis

K.J. Somaiya College of Engineering, Mumbai

2001-2006

Bachelor of Engineering, Electronics and Telecommunications

SKILLS & INTERESTS

- **Programming Languages:** R, MATLAB, basic Python, C++ and Java
- **Machine Learning :** Regression modeling, Hidden Markov Models, Text Mining, Recommender Systems
- **Big Data Technologies:** Hadoop, Hive, Spark
- 4 international conference publications on Signal processing.