NISSEEM NABAR

Contact Details
Email: nissimnabar@gmail.com
Phone: +91- 81059 75132

Experience

Manager, Data Science, Citigroup Global Decision Management (Jul 2013-)

- **Hidden Markov Modeling of Customer Product Acquisition**
  We model the acquisition of financial products by customers using a Hidden Markov Model. The entire dataset creation is carried out on Hadoop using Hive on approximately 1TB text data per year. The modeling is carried out in R on the Hadoop cluster and scoring is performed using SAS/C++. The incremental revenue from this and similar initiatives globally (US, APAC and LatAm) is estimated to be USD 150 million over 5 years.
- **Fraud Detection using Latent Dirichlet Allocation and Outlier modeling**
  Involved in creating the inputs to the LDA using Perl scripts on Hadoop to analyze all the transactions in the US. Also involved in debugging the C code for LDA to adjust my code to work with it.

Quantitative Researcher, Photon Capital Advisors Limited (Jul 2011-Mar 2013)

- **Options Strategies**
  Created and backtested short term and intraday options strategies for NIFTY index options based on approximately 25 GB of tick data using R
- **Equity, Commodity and Currency Trading Strategies**
  Researched and implemented systematic trading strategies using R/MATLAB and Excel
- Tested Tactical Asset Allocation and Portfolio Optimization strategies on Indian equities
- Automated signal generation and trade support for traders using Excel Bloomberg add-in and VBA

Technology Consultant, ICFAI Group of Universities (Dec 2011-May 2012)
Deputed to ICFAI by the CEO of Photon Capital Advisors and ICFAI University Group.

- Coordinated team of 15 members in handling day-to-day IT activities as well as development for ICFAI group
- Implemented IT cost cutting through use of open source alternatives, outsourcing and cloud implementations
- Carried out sizing, costing and negotiations for creating a 450 MBps network in 7 campuses across India with major telecom and internet service providers in India

Quantitative Research and Trading, Jaypee Capital Group (Aug 2010-Jun 2011)
TRADING: Daily running of a portfolio (INR 30 million) for testing out strategies in the Indian equities and derivatives markets

- Taking long term positions on the basis of fundamental analysis after due research and discussion with Jaypee's equity research analysts or using Technical Indicators
- Taking short term or intra-day positions based on technical analysis or quantitative models developed in-house

- Trading equity and index options for short term or intraday strategies based on Greeks

RESEARCH: Researching trading strategies and individual stock investments based on fundamentals, technical and quantitative factors

- Created automated strategy based on Black Litterman allocation
- Created a cash neutral, 'pairs trading' strategy and back tested it

Education

Post Graduate Diploma in Management,
Indian Institute of Management, Ahmedabad, March 2010

Master of Science (Engg), Electrical Engineering,
Indian Institute of Science, Bangalore, June 2008

Bachelor of Engineering, Electronics and Telecommunication Engineering,
University of Mumbai, Mumbai, June 2006

Independent Coursework:

- Machine Learning (Coursera - Stanford University)
- Computing for Data Analysis (Coursera - Johns Hopkins University)

Computer Skills

Programming Languages:	**MATLAB, R**, basic Python, basic C++
Office tools:	Excel/VBA
Big Data tools:	**Hadoop, HiveQL** for big data processing