**NISSEEM NABAR**

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**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.