OM CHITLANGIA

ECONOMICS & FINANCE | QUANT RESEARCH

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PROFILE

Quant-oriented Economics & Finance undergraduate with strong foundations in probability, linear algebra, and financial modeling; focused on asset pricing, derivatives, and systematic trading.

PROJECTS

OPTIONS PRICING MODEL
Python | Financial Modeling

- Implemented Black–Scholes and benchmark models to price European options
- Tested pricing accuracy across volatility regimes and assets
- Analyzed where model assumptions fail vs market behavior
- Computed option sensitivities (Greeks) and analyzed their behavior under changing market conditions
- **Github** - github.com/omchitlangia/options-pricing-model

Locus - Gamified Business Development WebApp
Python | Frontend Development | System Design

- Designed a logic-driven simulation of business growth and incentives.
- Built modular frontend architecture focused on scoring and progression.
- Created a gamified leaderboard and business health score system for one stop analysis.
- **Github**: github.com/omchitlangia/locus

ACADEMIC & INDEPENDENT RESEARCH

- Designed and maintained rule-based trading journals, analyzing performance using R-multiples, drawdowns, and expectancy rather than raw P&L.
- Explored behavioral biases (overtrading, loss aversion, confirmation bias) and their impact on decision-making in financial markets with respect to the market microstructure and execution behaviour.
- Conducted self-directed analysis of price–volume dynamics to understand information flow and market reactions across different regimes.

EDUCATION

2024 - 2028
SHIV NADAR UNIVERSITY

- Economics & Finance Major
- CGPA - 8.48/10
- Mathematics Minor
- Dean's List (SP25)

2025
UNIVERSITY OF HELSINKI

- Java Programming - I & II
- MOOC worth 10 ECTS

RESEARCH INTEREST

- Behavioral Finance & Investor Psychology
- Risk Management & Portfolio Optimization
- Machine Learning in Financial Markets
- Cryptocurrency & Alternative Investments

SKILLS

- Python (NumPy, Pandas, SciPy)
- Java (OOP, Algorithms)
- Probability theory and statistics
- Linear algebra (eigenvalues, PCA)
- Optimization & numerical methods
- Time-series basics
- Option pricing (BS, Greeks)
- Risk–return modeling
- Portfolio optimization

EXTRACURRICULARS

- ACM – Web Development Team (Python, Go, Next.js)
- Fetch - Animal Care Volunteering

COMPETITIONS & HONORS

- Best Contributor Award, Hack - Enshmirtz Summer Hackathon
- Winner – Feature Friday, Hack -Enshmirtz Hackathon
- Dean's List, Top 10% of cohort (SP25)