KUMAR SHANTANU

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Krakow, Poland

I am an analytics professional specialising in **regulatory modelling** for IFRS-9, CECL and CCAR reporting for credit risk models. At the onset of my corporate career at Citibank, I validated several credit risk models for CCAR usage and also climate risk models. I transitioned to UBS as a model developer, where I am responsible for **statistical methodology and technical implementation** of credit risk stress loss models. As an individual, I am passionate about **quantitative economics, statistical inference, computational finance and computer programming**. From an implementation standpoint, I write Python, a bit of Javascript and I am actively learning Rust-lang.

CURRENT SKILL STACK

CONCEPTUAL / THEORETICAL

TIME SERIES ANALYSIS
ECONOMETRICS
MACHINE LEARNING
DERIVATIVE PRICING

IMPLEMENTATION / TOOLS

PYTHON
RUST
JAVASCRIPT

FORMAL EDUCATION

JUNE 2019 – JULY 2021

Masters of Science in Economics
IGIDR, Mumbai

- My academic majors is in Macroeconomics and minors is in Econometrics.
- Published my masters thesis on 'Cross-sectional convergence of Nightime luminosity in India'
- Was a member of Placement Cell, IGIDR.

JUNE 2015 – JULY 2018

Bachelors of Arts in Economics
Kirorimal College, University of Delhi

- Was part of several co-curricular activities during my bachelors in Economics
- Was a member of Placement Cell, Kirorimal College.

CERTIFICATION COURSES

JUNE 2022 – ONGOING

M.Sc in Financial Engineering
World Quant University (Distance)

- Currently pursuing a distance based Masters programme in Financial Engineering which has given me an understanding of computational finance and asset pricing. (Completed Year 1 successfully and one more year remains)

PROFESSIONAL JOURNEY

NOV 2022 – PRESENT

Model Developer
Credit Risk Methodology, UBS

- Model Development and Implementation: I am responsible for the statistical methodology, technical implementation and maintainence of a complex PD, LGD and EAD forecasting model used for IFRS-9 and CECL usage for a highly material US Mortgages portfolio of UBS.
- The role necessitates advanced knowledge of Python, modeling methodologies, and cloud infrastructure.
- Stakeholder Management: I closely work with multiple teams and verticals, including Scenario Providers, Shock Generator, Statistical Aggregation, Software, and IT teams across the bank, which has inculcated in me a comprehensive understanding of the risk function of the bank.

JUNE 2021 – OCTOBER 2022

Model Validator
Model Risk Management, Citi

- Climate Risk: Led the the development of the validation and the reporting framework for Climate related model risk.
- Validation of Retail Loss Forecasting Models: This involved the validation of high risk econometric models used for CCAR reporting
- Enhancement of Validation framework (Capstone contribution): Self-undertaken the initiative of automation of internal workflow tracking and management through employing Python modules.

JUNE 2020

Model Risk Intern
Model Risk Management, Citi

- Project: Contributed to the creation of data validation guidelines (gating principles) for Citi MRM.
- Pre-placement Offer: Was awarded a pre-placement offer (permanent job offer) in lieu of my contributions to this internship.

OPEN SOURCE CONTRIBUTION/INDEPENDENT PROJECT

Author of a dataframe comparison and testing library (built in Python and Rust) called compare_datasets.

Installation: `pip install compare_datasets`

Source Code:
https://github.com/piper-of-dawn/compare_datasets

Documentation:
https://www.compare-datasets.kumarshantanu.com/

Work Eligibility
India (as a citizen) and Poland, as a holder of Polish Work Permit and Residence card)

Open to
Opportunities at any location in India, Poland, US, Singapore and Europe