PRATYUSA KUMAR TRIPATHY

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Quantitative Researcher, Vice President at JPMorgan Chase & Co., leveraging 6+ years of expertise in quantitative model validation. CFA L3 passed with expertise in statistical modelling, machine learning (ML), and deep learning (DL), recognised for designing benchmark alpha-generating strategies and portfolio risk/optimisation frameworks. Seeking to leverage technical acumen and leadership experience to deliver scalable, data-driven investment outcomes.

EDUCATION & ACADEMIC ACHIEVEMENTS

Year	Degree	Institute	CGPA & Position
2017-2019	PGDM (Finance & Operations)	IIM, Lucknow	8.04/10 (22/450+)
2009-2013	B.Tech (Electronics & Comm.)	NIT, Rourkela	8.61/10

Certifications	▪ **Cleared all three levels of Charted Financial Analyst (CFA)** Certification on first attempt ▪ Completed certification on Generative AI with Large Language Models (Coursera) ▪ Completed 3-course specialization on Mathematics for Machine Learning and Data Science (Coursera)
Academic Proficiency	▪ Awarded Merit Certificate by PGP Chairman for securing overall CGPA above 8 in PGDM ▪ Secured **9.0/10 Cumulative Grade Point Average in Finance** courses in IIM Lucknow

WORK EXPERIENCE

Vice President	**JP Morgan Chase & Co.**	Feb '22 - Present
Investment Mgmt. Model Reviews	▪ Conducted independent reviews of **Alpha models, including SAA, TAA and Glidepath models** ▪ Evaluated portfolio risk models, including high risk stress testing models used in AM risk ▪ Reviewed an optimization model used for tax-aware account management and transition services ▪ Reviewed and validated various AI/ML models used for alpha generation and ESG Integration	
Portfolio Risk Dashboard	▪ Collaborated with global equity investment team to **develop a multi-factor risk model** benchmark ▪ Analyzed security & fund-level exposure to macroeconomic factors using univariate linear regression ▪ Calculated portfolio VaR and Conditional VaR using GARCH Filtered Historical approach	
Independent Benchmarking Projects	▪ Developed a **regime indicator model using Gaussian Markov Model** and Hidden Markov Model ▪ **Fine-tuned finbert model** for sentiment analysis task using public datasets for model validation ▪ Performed quantile regression using AI/ML algorithms for **equity return distribution forecasting**	
Associate	**JP Morgan Chase & Co.**	Apr '19 - Jan '22
Independent data-science projects	▪ Analyzed the impact of model over-specification and over-complexity on over-fitness for ML models ▪ Part of 3-member team to set the statistical threshold for each model class in CCB portfolio	
Model Life Cycle Management	▪ Co-ordinated the ASA process and evaluated the exposure & risk of 100+ CCB qualitative models ▪ Evaluated ongoing performance monitoring results for 20+ international consumer models ▪ Conceptualized and co-developed a QlikSense dashboard with tech team for analyzing model portfolios	
Quantitative Model Reviews	▪ Reviewed the Consumer banking Deposit Wrapper model, covering over $1 trillion in exposure. ▪ Reviewed acquisition and credit risk ML models for auto finance and consumer banking portfolio ▪ Evaluated various marketing, risk-scorecard, fraud & recovery models across CCB portfolio	
Senior Engineer	**Magneti Marelli (FIAT Group)**	Jun '13 – Apr '17
Firmware Development	▪ Designed safety-critical firmware for powertrain ECUs, enabling real-time vehicle diagnostics ▪ Developed CAN protocol drivers improving data throughput by 20% for vehicle control systems	
Testing Process Automation	▪ Reduced firmware testing cost by 30% through automation of unit testing procedure ▪ Designed a firmware testing module for major German client in liaison with Global Firmware team	
Summer Research Intern	**Reserve Bank of India**	Apr '18-Jun '18
Currency circulation modeling	▪ Developed a VAR model to analyze dynamic relationships between CC, inflation, and interest rates ▪ Validated the short-term forecast through Granger causality tests and residual diagnostics	

BUSINESS COMPETITIONS

Global Student Challenge, *The Netherlands*	***Global Runners Up***	***Reward: € 6000***	***2nd & 3rd in Supply Chain Strategy & Finance***
	Represented Asia-Pacific Region in the Global Finals of GSC at Zwolle, The Netherlands Global runners-up of intl. SCM competition with participation from 100+countries, 10000+ students		

Top 20/2300+, Mahindra War Room - 2018 CEO & Campus Round Winner, Won ₹25 K	Campus Winner, ICICI Beat the Curve -2018 Investment in Infrastructure Industry	National Finalist (Top 8 in India) RBI Policy Challenge - 2018

EXTRA CURRICULAR ACTIVITIES

U-17 National Level Volleyball ***2-time Inter-NIT Cricket Tournament*** ***Gold – MM Cricket tournament***

National Volleyball	▪ Selected for Under-17 National Volleyball team by School Game Federation of India ▪ Adjudged as champion in state-level School Sports Association Volleyball tournament
Sports Enthusiast	▪ Avid follower of diverse sports including Cricket, Formula 1, Tennis, Table Tennis, and Chess ▪ Active participant in Chess, Cricket, Table Tennis, and Strength Training