

Rohil Shah

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Experience

- Oct 2021 - Current **Capital One** McLean, Virginia
Senior Business Analyst – Upmarket Card Acquisitions Valuations
- Managed credit card acquisitions stage valuations Python model used for Quicksilver, Venture, VentureOne, Savor, SavorOne, and Venture X products which relies on GBM, regression, and tree-based modelling techniques to predict valuations for products
 - Developed and released a new model version with predicted valuations for the newly released Venture X product
 - Researched additional modeling techniques for model rebuild work to incorporate more recent data and explore additional features in order to improve overall model performance
 - Enhanced model for end-users to add additional product terms gaming and testing capabilities
- Aug 2020 – Oct 2021 **Capital One** McLean, Virginia
Senior Business Analyst – US Card Customer Resiliency Product
- Brought to market and collaborated with multiple teams to ensure successful delivery of a marketing initiative which shifted to proactively market customer resiliency product offers instead of previous reactive product offers which required the customer to engage first
 - Pioneered a customer segmentation project which would predict the delinquency customer type based on account features for use in determining how best to help lift customers out of delinquency through targeted offers and communications
 - Initiated analysis into current customer experience of product offers and used the analysis to drive improvements around auto payment features and graduation experience to product offers based on potential benefit and engineering team level of effort
- Aug 2019 – Aug 2020 **Capital One** McLean, Virginia
Business Analyst – Small Business Bank Lending Valuations
- Managed Python loan pricing and NPV model used for all small business lending and transitioned the model to be available as a service on our cloud platform for bankers to access real time
 - Directed expansion of loan pricing model to additional lending segments, researched modeling techniques for use in model drivers, and co-authored the model white paper
 - Developed assumption driver for the model using random forest for feature selection and fractional logit regression for the driver and deployed the driver to the model for use
 - Mitigated interest rate risk from uncertain market conditions by designing and implementing changes to lending rate update process from manual and weekly to automatic and daily

Education

- Aug 2015 – May 2019 **Georgia Institute of Technology** Atlanta, Georgia
- Bachelor of Science: Industrial and Systems Engineering GPA: 3.8/4.0
 - Minor: Computer Science (Intelligence)
 - Certificate: Finance
 - SAT (2390/2400), SAT II: Mathematics Level II (800/800)

Skills/Interests

- English (Native), Gujarati (Native), Spanish (Intermediate)
- Experienced and knowledgeable in Python, Java, C++, R
- Strong data analysis & visualization, valuations, software engineering, and data science skills using Python (Pandas, Dask, scikit-learn), SQL, Spark, and Tableau
- Excellent communication skills both oral with MS PowerPoint and written with MS Word
- GT ISyE Fall Senior Design 1st (2018)
- Enjoy baking desserts and powerlifting, boxing, or hiking to counter the calories from baking