

Roshan A. Shah

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EDUCATION

University of North Carolina at Chapel Hill | Kenan-Flagler Business School – Chapel Hill, NC

May 2029

Bachelor of Science, Business Administration + Data Science

- Honors: Assured Enrollment to Kenan-Flagler Business School
- Activities: Portfolio Management Team – TMT Sector Analyst | Quantitative Finance Association – Derivatives Analyst

The Lawrenceville School – Lawrenceville, NJ

May 2025

- GPA: 3.92 / 4.0 (unweighted)
- Honors: Cum Laude Society, McClellan Society, & Herman Hollerith Prize Winner (Creativity, ingenuity, and entrepreneurial flair in Computer Science)
- Activities: President, Economics Club – NJ State Champions, National Finalists | President, Investment Club – Wharton Investment Competition Semifinalist

EXPERIENCE

Hitech Corporation – Mumbai, India / Washington D.C.

July 2025 - September 2025

Marketing & Strategy Intern

- Designed U.S. market entry strategy for a \$3.4M+ automotive plastics acquisition by mapping supply-chain tiers and identifying high-value OEM partners in the U.S. automotive ecosystem.
- Built a CRM-integrated lead pipeline targeting \$50M+ TAM by profiling 20+ Tier-1 and aftermarket suppliers
- Analyzed competitor pricing, sourcing, and distribution models to design a 3-phase go-to-market (GTM) strategy

Chakli Capital LLC – Cocoa Beach, FL

May 2025 - July 2025

Summer Analyst

- Analyzed 15+ AI & enterprise software equities to support investment committee decisions.
- Built valuation models (DCF, Comps, TAM) that directly supported \$20M+ in capital allocation decisions.
- Published 8 memos on AI monetization and capex cycles shaping firm's sector positioning.

DTV.ai – Boston, MA

May 2023 - February 2025

Co-founder

- Co-founded a cost analytics startup helping retailers and consumer goods firms assess product economics through product teardown analysis
- Built and delivered 10+ cost breakdown reports identifying sourcing inefficiencies, design redundancies, and 12–15% improvement opportunities in per-unit economics
- Partnered with Engineer @ Tufts University; generated \$40K+ in B2B revenue from retail and CPG clients

PROJECTS

Working Paper (Quantitative Finance) | Research

March 2025 - Present

Title: American Option Pricing Under Time-Varying Rough Volatility: A Signature-Based Hybrid Framework

- Published on arXiv (arxiv.org/abs/2508.07151v2) and SSRN; under review for journal publication.
- Developed a hybrid American option pricing model integrating dynamic Hurst forecasting, regime-switching volatility engines, and fast signature-kernel approximations to improve accuracy and computational efficiency

VoiceBraille | M&TSI - University of Pennsylvania

July 2024

Portable Speech-to-Braille Printer as part of Penn's M&TSI Program (~5% acceptance rate)

- Led a 4-person team through concept generation, CAD prototyping (SolidWorks), and financial modeling to design a portable speech-to-Braille printer.
- Developed business and go-to-market plan targeting 200 schools and nonprofits; earned “Most Innovative Idea” Award

CAMPUS INVOLVEMENT

Kenan Flagler Center for Decision Research

September 2025 - Present

Research Assistant

- Working with PhD candidates by applying behavioral science methods to experimental studies on business decision-making in marketing and organizational behavior; under Professor Elad Sherf
- Design and manage study sessions for data collection, structuring and cleaning raw datasets for econometric and statistical analysis