

# Roshan A. Shah

roshan\_shah@kenan-flagler.unc.edu

(732) 299-0979

[www.linkedin.com/in/roshan-shah11](https://www.linkedin.com/in/roshan-shah11)

## 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](https://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