Saketh Chityala

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EDUCATION

Indian School of Business   Hyderabad, India
Non-degree, Finance   *Aug. 2019 – June 2021*

- **PhD Coursework**: Asset Pricing Theory (Apoorva Javadekar, Indian School of Business), Empirical Asset Pricing/ Empirical research in Investments (Vikas Agrawal, Georgia State University), Household Finance, Banking & Housing Markets (Sumit Agarwal, National University of Singapore), Game Theory (Deepal Basak, Kelly School of Business, Indiana University), Econometrics (Smarjit Das, Indian Statistical Institute), Probability Theory (Rajeeva Karandikar, Chennai Mathematical Institute), Linear Programming(M.R Rao, Indian School of Business), Real Analysis (Vamsi Pritham Pingali, Indian Inistitute of Science)

New York University, Courant Institute of Mathematical Sciences   New York, NY
Master of Science in Mathematics   *Jan. 2017 – May 2019*

- **Coursework**: Linear Algebra, Abstract Algebra, Real Analysis, Probability Theory, Statistics, Stochastic Calculus, Quantitative Finance, Financial Accounting, Economic Foundation in Finance

Osmania University   Hyderabad, India
Bachelor of Engineering in Automobile Engineering   *Nov. 2012 – July 2016*

- **Final Project**: Computer Aided Sequencing: A case study on computer aided sequencing for solving an optimization problem using the C++ that minimizes the completion time and reduces the cost of production for a manufacturing plant.

RESEARCH EXPERIENCE

Research Associate   July 2019 – Present
Indian School of Business   *Hyderabad, India*

- Work in progress paper on "Volatility Managers": In contrast to a well-established view in the literature that uncertainty dampens the learning, we present a mechanism where investors learn more about volatility-timing abilities during more volatile times — the times when manager had the opportunity to exhibit his timing skill. For example, investors can learn about manager's volatility management skills only after observing a highly volatile market phase or about manager's downside protection skills only after a market downturn.Our contribution lies in documenting an important fact that fund-flows are not a function only of investor learning. In our model, the value to the skill is time-varying as well, and therefore flows are governed by learning as well as conditional valuation of the skill.
- Provided research assistance to professor Apoorva Javadekar in research topics in Asset Pricing and Banking
- Performed web scraping, textual analysis, data collection, cleaning, manipulation, generating summary stats and running regressions on stata
- Took PhD courses, attended research seminars, paper presentations and job talks

RESEARCH PROJECTS

The Real Effects of Bank Branching: Evidence from India   August 2019 – Present
by Indraneel Chakraborty, Apoorva Javadekar, Rodney Ramcharan
Available at SSRN: https://ssrn.com/abstract=3805031

Volatility Managers (Work in progress)   August 2019 – Present
by Saketh Chityala, Apoorva Javadekar
Will be available on SSRN in a month.

TECHNICAL SKILLS

Languages: Python, Stata, SQL (MySQL), C/C++, MATLAB, R
Python Libraries: pandas, NumPy, Matplotlib, bokeh, plotly, RegEx, beautiful soup, selenium, OpenCV, SciPy, statsmodels, scikit-learn, TensorFlow.
Programming skills: Object Oriented Programming, Dynamic Programming, Linear Programming.