SOUMAJIT BISWAS

Associate Director, Model Risk Management & Control

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WORK EXPERIENCE

U.B.S. Business Solutions

Associate Director, Risk Modelling and Analytics Specialist

📅 March 2021 – Currently   📍 Mumbai, India

- Initiated the development of a new **R Package** using **Object Oriented Programming** in **R6** class, which will act as a repository for different prototypes and standardized validation tests.
- Created a web page using **pkgdown** in R which includes test descriptions, code snippets etc. on how to use the package. Expected to reduce the time taken to perform common validation tests even by a new person independently.
- Carried out several interviews for the hiring process within the team
- Engaged in the finalization of **Validation Standards** for **Counterparty Credit Risk Validation team**.

Authorized Officer, Risk Modelling and Analytics Analyst

📅 December 2018 – February 2021   📍 Mumbai, India

- Engaged in different validation exercises of models in **Counterparty Credit Risk** domain such as:
  - **Credit Economic Risk Capital (ERC)** models for Pillar 2
  - **Trading Incremental Default Risk (IDR)** model for CCAR
  - **Incremental Risk Charge (IRC)** model for Pillar 1
- Worked on multiple Group Internal Audit and Regulatory reviews to provide responses in efficient and timely manner.
- Enhanced the performance of existing prototypes/codes used in the team:
  - identifying bottlenecks using **profvis** package
  - implementing **parallel computation**
  - converting functions in **R** to functions in **C** using **Rcpp** package

Credit Suisse Business Analytics

Exempt Non-Officer

📅 July 2017 – December 2018   📍 Mumbai, India

- Worked on validation of Regulatory Capital Requirement models under Pillar I such as **Incremental Risk Charge (IRC)** for different entities.
- Familiarized with the regulatory guidelines on computation of capital for **Incremental Risk Charge** for trading book such as BCBS 159, EBA guidelines etc.

ACADEMIC ACHIEVEMENT & AWARDS

- Cleared **Financial Risk Management (FRM)** exam in Jan 2022
- Secured **AIR-23** in **CSIR NET** examination in **Mathematical Science** in Dec 2015
- Secured **AIR-6** in **Mathematical Statistics** in **IIT JAM** exam in 2015
- Received multiple awards for academic excellence for securing highest marks in Statistics Honours during B.Sc.
- Received **INSPIRE** scholarship award from Government of India for being among top **1%** candidate in +2 Board exams.

ADDITIONAL WORK

- Co-started a website `https://www.statcasm.com/` which provides free automated detailed solutions to statistical problems using **NextJS** framework, **Plumber API** in **R** programming.
- Created a **Shiny** dashboard to generate detailed step-by-step solutions to Hypothesis Testing and Confidence interval problems, hosted using **shinyapps.io** `https://sbsomu56.shinyapps.io/statsolvers_website/`
- Web developer of ThirdLane Magazine `https://thirdlanemag.com/`, built using **WordPress**

PROGRAMMING

R Programming: **parallel**, **pkgdown**, **dplyr**, **data.table**, **plumber API**, **Shiny**

Microsoft Office   LaTeX   Python   HTML   Java Script   CSS

TECHNIQUES USED

Monte Carlo simulation   Merton model   Regression   Time series   Clustering

EDUCATION

M.Stat. in Computational Statistics

Indian Statistical Institute, Kolkata

📅 Jul 2015 – Jun 2017 📍 Kolkata, India

Scored 76.0%

B.Sc. (Hons) in Statistics

Ramkrishna Mission Residential College

📅 Jul 2012 – Jun 2015 📍 Narendrapur, India

Scored 87.6%

EXTRA-CURRICULAR

Trekking   Photography   Chess   Painting