SHUBHAM KOTAL

Data Scientist

BACKGROUND

Have an overall experience of 3 years working in AI ML NLP, Data Analytics, Credit and Market Risk. Model Scoring and Validation. Did multiple analytics projects including forecasting, target prediction, and estimation using Machine Learning and Deep Learning.

COURSES

- Machine Learning for Financial Risk Management | O'reilly
- Financial Analysis | Udemy
- Quantitative Research | Coursera
- Supply Chain Analytics | IIT Roorkee
- Technical & Fundamental Analysis | Udemy

ACHIEVEMENTS

#1 place in Hackathon, 04/2019
Soulpage IT Solutions, Hyderabad
#1 Runner up in Hackathon, 04/2019
Techolution, Hyderabad

SKILLS

Programming: Python, R, SQL, SAS, Pyspark, HTML, C, Linux, Matlab
Tools: Excel, Tableau, Spark, PostgreSQL, Docker, Github, Bit Bucket, AWS, Azure, GCP
Libraries: Pandas, Numpy, Keras, Tensorflow, Pytorch, NLTK, Scikit-learn, Stats model, Dplyr, OpenCV

CONTACT INFORMATION

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Github: github.com/shubhamkotal

PROFESSIONAL EXPERIENCE

Senior Analyst

Northern Trust Corporation, Bengaluru | April 2022 - Sep 2022
Model Validation | Risk Analytics
Ensuring model input and output are both clean, handling data quality issues, missing inputs. Testing the model expectations while verifying the model implementation. Model performance evaluation, comparing to alternatives so called benchmark model in order to analyze the impact of changing model assumptions by examining the model's stability and the robustness of the testing process.

Revalidation : ABS Auto Spread (Portfolio Valuation)
Predict ABS Auto Spread under the different macroeconomic scenarios. It's a CCAR process. Selection of macroeconomic input variable, performing EDA, normality test, variable stationarity test, correlation test, model selection, model validation and testing, metric calculation using RMSE and R-square, residual analysis.
Tool: SAS, Model: Linear Regression

Quantitative Developer

Freelance, Nagpur | Sep 2021 - Feb 2022
Automating trading strategies using python. Creating scanners, backtesting, broker API integration, and cloud deployment of profitable trading strategies using technical and quantitative methods.

Data Scientist

Soulpage IT Solutions, Hyderabad | May 2019 - Aug 2021
Model Development, Validation and Metric calculation.
Worked on various product portfolios such as personal loans, credit cards, and home loans. Developed & validated quantitative models such as the probability of default (PD), exposure at default (EAD) & loss given default (LGD) for assessing the risk involved in giving loans.

Credit Risk Modelling - Deciding whether to give a loan or not, also getting the probability of customer fraud.
Created a probability of default (PD) model using logistic regression ML technique with python. Also did model validation & metric calculation with confusion matrix, Recall, Precision, AUC ROC, GINI, KS.

EDUCATION

Masters in Financial Engineering
World Quant University, US | Sep 2020 - Nov 2022 | CGPA - 9.4
Specialization in Credit and Market Risk using ML, DL and Quantitative Models such Regression Models, CAPM, Binomial Models, Time Series Models ARMA, VAR, Monte Carlo, Put Call Parity and Black Scholes.

PGP Certification in Big Data Analytics and Optimization
INSOFE upGrad, Hyderabad | Sep 2018 - March 2019 | CGPA- 7.2
Specialization in Machine Learning and Deep Learning. Learned algorithms such as Linear Regression, Logistic Regression, Decision Tree, Random Forest, SVM, XG-Boost, KNN, RNN, and LSTM.

Bachelor of Engineering in Electrical | March 2014 - March 2018
Yashwantrao Chavan College of Engineering, RTMNU | CGPA- 6.46