YASH ATUL SHAH

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EDUCATION

University of Illinois at Urbana Champaign, Champaign, IL　Expected - Dec 2015
Master of Science in Financial Engineering　GPA: 3.75/4.00
Relevant Coursework:
- *Term Structure:* Black Model for Interest Rates, One factor models, Value Swaptions, Caps, Floors
- *Financial Derivatives:* Case studies on Real-life financial events, Value Credit Default Swaps
- *Financial Risk Management:* Monte-Carlo, Historical and Delta-normal VaR, Estimating GARCH and EGARCH volatilities, default correlation using Gaussian Copula, Dynamic Conditional Correlation

D.J Sanghvi College of Engineering, University of Mumbai, Mumbai, India　Aug 2010 - Jun 2014
Bachelor of Engineering in Electronics and Telecommunication　CGPA - 3.64/4.00

EXPERIENCE

Lime Brokerage, Chicago, IL　Aug 2015 - Present
Practicum Project
- Create trading strategy that takes advantage of inefficiencies arising due to illiquidity and volatility in after-hours trading using Lime Strategy Studio, a high-performance C++ event-processing platform
- Examine abnormal price and volume behavior and price discovery process in after-hours market

Social Market Analytics, Chicago, IL　Jun 2015 – Aug 2015
Research Analyst
- Performed lexical analysis on stock tweets to find top 10000 unigrams, bigrams and trigrams using regular expressions, generators and counters in Python
- Reported directly to the Chief Data Officer and further shortlisted trigrams which indicated market sentiment

Innovation Immersion Program
Consultant & Internal Team Member　Sept 2014 - Jan 2015
- Improved organizational structure and gained competitive advantage by identifying trends in terms of location, revenue, operating sectors and funding of applicant pool of the client
- Analyzed potential marketing strategies and improved client's product offering statement to stimulate growth in memberships and sponsorships
- Created dynamic surveys and analyzed results of over 70 members to improve efficiency as internal team member

Swastik Industries, Mumbai, India　Jun 2013 - Aug 2013
Junior Financial Services Consultant
- Collected and organized market data using MS Excel for calibration of prices
- Interacted weekly with clients to assess consumer needs and helped scale production as per assessment

PROJECTS

University of Illinois, Urbana Champaign
Develop and Back-test Trading Strategy　Feb 2015 - May 2015
- Developed a trading strategy using information in signed option order flow to predict returns and trade profitably using R
- Analyzed risks of the strategy in terms of VaR and determined that trading strategy had Sharpe ratio greater than the market Sharpe ratio

Price Swing Options　Mar 2015 - May 2015
- Evaluated dynamic programming method to price swing options and compared the result with theoretical upper and lower bounds using C++

Price European Options in the CGMY model　April 2015
- Priced European options in the CGMY model using Fourier Transform methods and Fast Fourier Transform accurately up to the 8th decimal place

D.J Sanghvi College of Engineering, University of Mumbai, Mumbai, India
Glove Mouse Using Microcontroller (Under guidance of Dr. Priyanka Desai)　Aug 2013 - May 2014
- Worked with two members to design gesture controlled mouse which translates user hand movements to move mouse pointer accordingly using C++ and JAVA

SKILLS & HONORS

SVKM's President's Scholarship　Aug 2010 - Jun 2014
- Received 50% tuition fee waiver for being in top ten students

Certifications: Basic Certification course in Bloomberg, CapitalIQ, Rotman Interactive Trader, Crystal Ball
Programming skills: C++, R, Python, SQL, MATLAB, VBA