Prasanna Bhogale

Curriculum Vitae

Summary

I am interested in data science and finance and have strong quantitative and communication skills, and am excited by the challenges of excelling in new fields and cultural settings. I look forward to creating impact via analysis and modelling of financial and other complex data sets.

Experience

2016-present **Consultant – Data Science and Machine Learning**, KI ANALYTICS, Köln.

2015–2016 **Intern – Financial engineering**, RISKLAB/ALLIANZ GI, Munich.
- **Modelling Private Equity :** Constructed a comprehensive model for PE funds including models for cashflows (capital calls and distributions), management performance and the NAV.
- **Maximum Likelihood Estimation :** Implemented a numerical maximum likelihood based method for estimating parameters for a continuous time model of PE investments.
- **Interest rate curve models :** Helped characterise time series for parameters of interest rate curve models.

Education

2010–2016 **PhD**, *Institute for Theoretical Physics*, Universität zu Köln, Germany.
"Stochastic switching in multistable gene regulatory networks" with Prof. Johannes Berg

2009–2010 **MS**, *Perimeter Institute for Theoretical Physics*, University of Waterloo, Canada.
"Speculations on the emergence of space-time and gravity" with Prof. Lee Smolin

2007–2009 **MSc in Photonics**, *Erasmus Mundus Master in Photonics*, Jointly at University of St. Andrews (Scotland), Universitat Gent and Vrij Universitat Brussel (Belgium).
"Design and fabrication of electro-optic modulators in silicon" with Prof. Thomas Krauss

2003–2007 **B.Tech, Electronics and Communications**, *National Institute of Technology*, Karnataka, Surathkal, India.

Tests (2006) GRE - 1600/1600, 6/6. TOEFL - 117/120, Physics GRE - 970/990

Awards Perimeter Scholars International Fellowship 2009, Erasmus Mundus Fellowship 2007

Skills

Key Model building, Inference, Data analysis, Stochastic processes, Cell biology, Teaching

Computing Python, R, FORTRAN, Mathematica, MATLAB, C++, LaTeX, Excel

Language I speak fluent English, Hindi, Marathi and basic German

Interests Classic Sci-Fi, Cricket, Hiking, Badminton, Clarinet, Running

References

Prof. Johannes Berg, *Institute for Theoretical Physics, University of Cologne*.
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Dr. Christian Wiehenkamp, *risklab GmbH (AGI), Munich*.
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