VIJITH GOVATHOTI

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EDUCATION

The University of Texas at Austin — Bachelor of Science | Mathematics — May 2020
Minor: Computational Science and Engineering
Overall GPA: 3.4607

ACTUARIAL EXAMS

Awaiting Results: IFM (Jul. 2019) | Passed: P (Jan. 2019), FM (Aug. 2018)
Completed VEE requirements for Economics, Accounting and Finance, Mathematical Statistics

EXPERIENCE

Dept. of Computational Engineering and Sciences – *Incoming Research Assistant*; Austin, TX — August 2019 – Present
- Exploring machine learning techniques and numerical applications in derivatives pricing

Principal Financial Group – *Actuarial Intern*; Des Moines, IA — May – August 2019
Individual Life Division
- Managed review of BOLI block totaling $1.4B in account values; conducted experience studies of assumptions, profitability testing of baseline model + sensitivities in ALFA, and creation of actuarial illustrations for 14 banks
- Led monthly interest credited rate setting process on current block of domestic insurance business
- Executed attribution process of dividend scale factor experiences in ALFA and calculated preliminary K-charge
- Performed lapse testing of select inforce COLI policies regarding changes to non-guaranteed elements
- Developed Excel macro in VBA to automate creation of annual expense report summaries of life products
- Implemented SAS script to query/consolidate LTD claims data from Oracle DB and produced data visualizations in SAS VA

Geosoftware – *Pro Bono Oracle Consultant Intern*; Jacksonville, FL — April – August 2018
- Wrote PL/SQL scripts to load conversion data (vendors, items) into Oracle DB for Jacksonville Electric Authority
- Assisted business analysts by using SQL for DDL to create database objects (tables, views) for project

LEADERSHIP AND EXTRACURRICULAR ACTIVITIES

Texas Undergraduate Computational Finance – *Director* — Fall 2017 – Present
- Research and use quantitative investment strategies in $15K portfolio of equity and equity derivatives
- Projects led: Built regression model in R to predict skew between Asian/Vanilla options on oil futures
  Utilized linear optimization methods in Python (PCA, SVD, Subspace Orthogonality) to hedge SPX portfolio
  Created risk parity algorithm in R that re-weights individual trade strategies based on portfolio performance

Feeding America – *Philanthropy Chair* — Fall 2017 – Fall 2018
- Formed partnership with Central Texas Food Bank, led profit shares raising ~$4K, and organized volunteer events for members
- Oversaw 1st annual philanthropy event and secured ~$6K from local sponsors and UT students/alumni

Medical City Plano and Baylor Scott & White Plano – *Hospital Volunteer* — Summer 2015 – Summer 2017
- Volunteered 350 hours across 3 summers on patient floors, administrative departments, and concierge desks

CASE COMPETITIONS

Mercer Health & Benefits Actuarial Case Competition — Spring 2019
- Designed Medicare reform package targeting eligibility age, immigrant qualifiers, and current healthcare delivery costs

Massachusetts Institute of Technology Algorithmic Trading Competition – *12th of 120 competitors* — Fall 2018
- Optimized market making bid/ask spreads of European options based on assumptions in underlying implied volatility curve
- Created regression model and allocation strategy for trading various securities

HONORS

University Honors (2x) — Fall 2018 | Spring 2019
USAA Life Actuarial Scholarship — Spring 2019
Eagle Scout — Spring 2014

ADDITIONAL INFORMATION

Computer Skills: Excel, VBA, MG-ALFA, SQL, PL/SQL, R, Python, C++, Bloomberg Terminal
Interests: Quantitative Finance, Healthcare Volunteering, Writing new episodes of "The Simpsons"
Work Eligibility: Eligible to work in the U.S. with no restrictions (U.S. Citizen)