Viraj R. Chordiya

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Education

Master of Arts in Economics — Aug 2023 - Present
Georgia State University — Atlanta, GA

Bachelor of Science in Economics and Mathematics — Aug 2019 - May 2023
Georgia State University — Atlanta, GA

Relevant Coursework

- **Graduate Courses:** Machine Learning in Economics (Ph.D.), Econometrics I (Ph.D.), Adv. Microeconomics I (Ph.D.), Real Analysis I (Ph.D.), Data Mining, Data Visualization with R, Financial Econometrics in R, Policy Evaluation in R, Research in Economics, Macroeconomic Analysis

Skills

Languages: Python, R, SQL, Java, LaTeX
Tools: Bloomberg Terminal, Microsoft Office, Stata, Git

Experience

Research Assistant — Jan 2022 - Sept 2022
Economics Department, GSU
- Accounted for 53% of the data collection process for a resume audit field experiment to study to the impact of delayed graduation on labor market outcomes.
- Expedited the data collection process by designing a dynamic salary scraper in Python (using Selenium & BS4) to collect local and national-level salary information.
- Employed regex-based methods in Python for string matching, merging data sets, and classification algorithm to categorize jobs.

Chief Economist — Aug 2021 - May 2022
Portfolio Management Group, GSU
- PMG is $900,000 student led investment fund.
- Performed macroeconomic analysis using Bloomberg Terminal.
- Provided weekly commentary on economic news and data releases.

Research Assistant — Aug 2021 - Dec 2021
Center for States and Local Finance (CSLF), GSU
- Collected housing data for a CSLF evaluation project.
- Implemented a python script to clean data and correct allocation year errors by extracting information from other variables to ensure accuracy.
- Devised data matching algorithms to merge federal and state databases, utilizing Levenshtein distance and fuzzy text mapping techniques.

Student Assistant — Jan 2020 - July 2021
Mathematics Department, GSU
- Organized review sessions and managed large cohort of students.
- Mentored students and helped them achieve their academic goals.

Projects & Papers

Smartcard Program Evaluation using Synthetic Data | Paper
- Executed an in-depth analysis of a government smart card program using an Instrumental Variables (IV) design.
- Generated synthetic data and conducted analysis using R, and presented findings and insights in a research paper.

Balancing Risk and Reward: Copula-GARCH Framework for Portfolio Optimization | Project
- Employed quantitative techniques, including time series modeling and copula analysis, to optimize portfolios of Direxion Daily SP 500 Bull 3X Shares (SPXL) ETF and Bank of America Corp (BAC) stock.
- Applied advanced numerical methods to forecast Value-at-Risk (VaR) for various portfolio compositions, revealing the impact of asset allocation on risk.