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# VIJAY WAGHMARE

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## CAREER PROFILE

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Currently working as Casual Research Assistant at Deakin University, Melbourne. I have completed Master of Data Science from Deakin University with previous Master of Financial Economics and 12 years of experience in data driven team performance management and operational decisions. Investment banking operations and Auto Finance comprised 70% of work experience. Demonstrated profitable process re-engineering by changing process flow for auto finance application processing and introduced automation in investment banking back office process for State Street Syntel Services Private Limited. Passionate to learn, adapt, and use latest technology in data science to identify and solve problems especially in time series domain.

- Python
- MS Office
- Machine Learning
- R Statistical Software
- VBA for excel
- Financial modeling
- Tableau/Power BI
- Deep Learning
- Time series analysis

## PROFESSIONAL EXPERIENCE

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**Deakin University**, Melbourne, Australia

Oct 2019 –

Current

**Casual Research Assistant**

- Investing patterns in time series to detect physical fatigue level
- Exploring feature engineering from IMU data
- Exploring machine and deep learning models for time series classification

**Risk Management Associates**, Pune, India

May 2018 – Jan 2020

**Business Analyst**

- Developed integrated and interactive “Borrower’s Risk Rating Model” in MS Excel using VBA macros for service, manufacturing, and trading industry for a PAN ASIA Bank, Sri Lanka.
- Built project finance model with Monte Carlo simulation in MS Excel using VBA and imparted training to bankers in Nepal on behalf of INTL MANAGEMENT INSTITUTE OF NEPAL (IMI).
- Trained bankers of Abhyudaya Co-operative Bank Limited, Vashi, Navi Mumbai, India on basic and advanced excel training.

## CAREER EXPERIENCE AS SUPERVISOR/MANAGER

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**Deputy Manager (Operations)**, State Street Syntel (India)

Apr 2014 – Sep 2016

- Received SMART award for process and team performance improvement

**Team Leader (Operations)**, State Street Syntel (India)

Jun 2011 – Mar 2014

**Assistant Manager (Operations)**, SumaSoft Private Limited (India)

Nov 2008 – Jan 2011

**Team Leader/Coach (Operations)**, SumaSoft Private Limited (India)

Apr 2004 – Oct 2008

## EDUCATION

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**Deakin University**, Melbourne, Australia

Feb 2019 – Oct 2020

**Master of Data Science**

- Recipient of Deakin India Merit Scholarship, 20% tuition, 2019 – current.
- Achieved high distinction average with WAM: 81.75.

**Gokhale Institute of Politics and Economics**, Pune India

Jun 2016 – Jun 2018

**Master of Science in Financial Economics**

- Acquired CGPA of 8.00 on a 10 point grading scale.
- Researched on comparison between below topics using univariate stock Index time series;
  - Efficient Market Hypothesis (EMH) and Fractal Market Hypothesis (FMH)
  - Econometrics and Machine Learning algorithms

**Pune University, Pune India**

Jul 2010 – Jul 2012

**Post Graduate Diploma in Business Management (Finance Specialization, Part time)**

- Scored 67% overall.
- Project of investment portfolio direction using Altman Z score.

**Yashwantrao Chavan Maharashtra Open University**

Jun 2008 – May 2010

- Bachelor of Commerce with 67% overall.

## **COURSES AND CERTIFICATIONS**

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|--|---------------------|
| • Financial Modeling, National Stock Exchange (NCFM, India)              | Feb 2012 – May 2012 |
| • Investment Adviser (Level 1), National Institute of Securities Markets | Jul 2017 – Nov 2017 |

## **EXTRA-CURRICULAR**

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**Tutor**

May 2018 – Current

- Teaching basic statistics, econometrics, and R statistical software to undergraduate students in India and Australia.

## **REFEREES**

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Available on request