

# [Name]

[Physical Address] | [Phone Number] | [Email Address]

## EDUCATION

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[University Name]

[City], [State/Country]

*Master of Science in Operations Research*

Expected December 2014

- **GPA:** 3.9 / 4.0; **GRE: Quantitative:** 780/800 (90<sup>th</sup> Percentile)
- **Honors:** Graduate Student Scholarship
- **Relevant Coursework:** Probability and Statistics, Deterministic and Probabilistic Operations Research, Stochastic Calculus, Machine Learning, Computational Investing, Financial Engineering and Risk Management

## WORK & LEADERSHIP EXPERIENCE

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[Company Name]

[City], [State/Country]

*Energy Market Fall Analyst – Forecasting and Pricing*

May 2013 – Present

- Developed a VBA based application that generates the daily forward strip pricing report for PJM, NYISO and NEISO markets.
- Priced energy contracts for clients and institutions using historical and forecasted usage summary and improvised the pricing procedure that reduced computational time by 18%.
- Formulated and implemented short term load forecasting system using multiple linear regression for PJM market with R-value between 0.92 and 0.96 and MSE of 6-9%.
- Developed a model to generate a portfolio of profitable paths out of 191,000 potential paths for Up-to Congestion in PJM market based on statistical arbitrage and time series analysis.
- Optimized the portfolio using quadratic programming and implemented it in R.
- Developed various tools to support research and quantitative analysis.

**Department of Engineering / Mathematics, [University Name]**

[City], [State/Country]

*Research Assistant*

April 2013 – Present

- Conducted research in the area of stochastic programming and advanced statistics to find an optimal collection period for returned products in reverse supply chain.
- Developed Monte-Carlo simulation model in R to simulate random daily return and calculate respective shipping and inventory costs.

**IEEE Students' Club**

[City], [State/Country]

*Chairman*

June 2010 – July 2011

- Recruited and trained over 100 students to staff and promote the professional engineering event.
- Raised over ₹ 1 million in sponsorship to fund the event.
- Reduced overhead cost by 12% through efficient allocation of work and cautious distribution of the funds.

## SKILLS, ACTIVITIES & INTERESTS

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### Technical Skills:

Programming Skills: VBA, Python, R, Matlab, C++

Software Skills: SPSS, Minitab, Lingo

**Certifications:** Bloomberg Assessment Test, Business English Certificate

**Activities:** Northeastern Finance and Investment Club, Ignited Innovators of India

**Interests:** Audio processing, Cricket, Black Jack