Rohan Shinde

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About

Aspiring quantitative analyst with a passion for math, statistics and finance. Ability to perform at scale and utilize statistical methods, and machine learning techniques for solving complex financial problems. A multilingual professional with strong communication skills. Seeking an opportunity to use my quantitative skills and interest in financial markets for a challenging position in quantitative finance.

Education

Indian Statistical Institute **August 2022 – June 2024**
Master of Statistics *New Delhi, India*
Indian Statistical Institute **August 2019 – June 2022**
Bachelor of Mathematics (Hons.) *CGPA: 90%, Bangalore, India*

Professional Experience

JP Morgan Chase & Co. **June 2024 – Present**
Risk Analyst (Model Risk and Governance Review) *Bangalore, India*
JP Morgan Chase & Co. **June 2023 – July 2023**
Risk Analyst Intern (Model Risk and Governance Review) *Mumbai, India*

- Reviewed stress testing models, focusing on CCAR (Comprehensive Capital Analysis and Review) methodologies
- Collaborated on Basel III regulatory compliance projects, enhancing risk assessment frameworks
- Presented model findings and risk assessments to senior management, contributing to strategic decision-making processes

Projects

Study of Dynamic Networks | *Python, Dynamic Networks, Parallel Computing* **Oct 2023 – May 2024**

- Studied several modelling approaches for dynamic networks
- Explicit theoretical calculation of edge densities of the dynamic network model by Matias and Miele (2017)
- Several parallelized simulations to verify the law of large number-type and CLT-type behaviour of edge densities

Locally Most Powerful Rank Tests | *R, Parallel Computing* **Feb 2023 – April 2023**

- Developed new tables for $E[Z^2_{(i;n)}]$ using parallel computing techniques
- Improved accuracy up to 8 decimal digits of standard deviation estimates for order statistics of Standard Normal Distribution

Web Scraping and Analysis: Naruto Shippuden IMDb Ratings | *R, Web Scraping, Data Analysis* **Jan 2022**

- Developed a web scraping script using in R to extract episode information, author details, and IMDb ratings
- Cleaned and structured the scraped data into a tidy format for further analysis
- Performed statistical analysis and visualization of IMDb ratings trends and patterns

Technical Skills

Programming: R (Tidyverse, Tidymodels, ggplot2), Python (Numpy, Pandas, Scikit-learn), SQL, C
Tools & Software: RStudio, Tableau, LaTeX, Markdown
Quantitative Methods: Statistical Modeling, Mathematical Optimization, Time Series Analysis, Machine Learning
Finance: Risk Modeling, CCAR, Basel III, Stress Testing

Coursework & Certifications

University Courses: Descriptive & Inferential Statistics, Linear Statistical Inference, Probability Theory, Stochastic Processes, Numerical Computing
Online Certifications: Machine Learning Algorithms in the Real World (Alberta Machine Intelligence Institute), Scientific Computing in Python (freeCodeCamp), Statistical Learning (Stanford Online), Google Data Analytics Certificate, Introduction to Python (Kaggle)

Languages

English (Fluent), Hindi (Fluent), Marathi (Native)

Achievements & Activities

HackerRank: 5-star Python programmer, 3-star SQL programmer
LIMIT Math Competition: Member of the Question Forming Committee (April 2020)
Online Presence: Active contributions on GitHub, Kaggle, and LinkedIn showcasing data analysis and machine learning projects