

EDUCATION	<i>University of Barcelona, Spain</i> Student, PhD in Economics, Economic Theory Department. Sep'13 - ... <i>Research interests:</i> International finance and integration, systemic risk and crisis, firm financing, debt markets and international macroeconomics
	<i>Barcelona Graduate School of Economics, Spain</i> Master in Economics and Finance. Aug'12 - Jul'13 <i>Thesis Title:</i> Empirical evaluation of systemic risk indices for India <i>Interests::</i> Quantitative and applied economics
	<i>Indian Institute of Technology, Bombay, India</i> Bachelor of Technology, Mechanical Engineering. Jul'02 - May'06
COMPUTER SKILLS	R, C, VBA, MATLAB, STATA, L ^A T _E X, MS Office
CERTIFICATION	<i>FRM, Financial Risk Management</i> , GARP, United States 2011 <i>CFA Level II Candidate</i> , AIMR, United States 2011
WORKING PAPERS	<p>1. <i>Sovereigns and banks in the euro area: a tale of two crises</i> (with Marta Gomez-Puig and Simon Sosvilla-Rivero) Presented at the <i>6th International IFABS Conference "Alternative Futures for Global Banking: Competition, Regulation and Reform"</i> - 2014</p> <p>2. <i>Evidence of banking sector systemic risk behaviour in EMU countries</i> (with Marta Gomez-Puig and Simon Sosvilla-Rivero) Received one of the 5 grants that have been awarded out of 200 proposals received from PhD students writing a thesis in a Spanish University from the Fundacion Banco de Sabadell. Presented at the <i>Journees Internationales du Risque Conference - 2014</i> Presented at the <i>XI Conferences on Economics Integration - 2014</i></p> <p>3. <i>Can Changes in Credit Ratings be Predicted? Evidence from an Emerging Market</i> (with Nidhi Aggarwal and Susan Thomas) Accepted at the <i>21st Annual Conference of the Multinational Finance Society - 2014</i> Presented at <i>Emerging Market Finance Conference - 2012</i></p> <p>4. <i>User Rights as mezzanine capital instrument; innovations in infrastructure debt financing</i> (with Ramann Siva) Presented at the <i>13th Eurasia Business and Economics Society Conference - 2014</i></p>
RESEARCH EXPERIENCE	<i>Research Consultant, Finance Research Group</i> Jul'13 - ... <i>Research Associate, Finance Research Group</i> Jan'11 - Jun'12 <i>Indira Gandhi Institute of Development Research, Mumbai, India</i>

PROFESSIONAL EXPERIENCE *Senior Analyst, Exposure Management Group
Deutsche Bank Group, Mumbai, India*

1. Worked with emerging market credit & bond portfolio to quantify concentration and default risk exposure and report portfolio sensitivities and exposure by risk categories or asset classes.
2. Did pricing & validation of complex credit & currency derivative trades sitting with hedge fund portfolios and calibrated the pricing dictionaries using in-house pricing library, DBAnalytics.
3. Defined and developed stress testing scenarios for illiquid bond portfolios and designed tools for margining live credit derivative trades.
4. Worked on calibrating developed market currency derivatives 1-2 factor models.

*Application Consultant, Currency Derivatives
FinIQ Consulting Pvt. Ltd., Pune, India*

1. Worked on pricing exotic options (e.g. touch/no touch, single & double barrier) in currency derivatives using different tree models (like binomial, implied trinomial, Cox-Ross-Rubenstein, Flex and Adaptive Mesh Model).
2. Worked on the interpolation of Implied Volatility Surface using Kernel (Gaussian Function), Cubic Spline and Kriging function from given market volatility data.
3. Worked on the optimization of Monte Carlo methods (accuracy & convergence) using different random number generation technique (used van der Corput, Halton, Sobol and Faure quasi random number).

ACHIEVEMENTS *All India rank 344 (total of 200,000) in IIT Joint Entrance Examination 2002
Brain of Jharkhand, Olympiad Cell, India 2002
Advance Mountaineering Degree, HMI, India as "Rope Leader" 2007
Basic Mountaineering Degree, ABVIMAS, India with "The Best Rope" title 2004
Institute Mountaineering Secretary, Indian Institute of Technology, Bombay 2005-06
Junior Diploma in Fine Arts, Bhagiya Sangeet Parisad, India 1998*

AWARDS & SCHOLARSHIPS *Tata Steel Millennium Scholarship, The Tata Foundation 2002-06
Performing Art Festival Citation, Indian Institute of Technology, Bombay 2002-06
Hostel Sports & Cultural Color, Indian Institute of Technology, Bombay 2002-06*

Advisors

Marta Gomez-Puig, Professor, University of Barcelona, Spain
Simon Sosvilla Rivero, Professor, Complutense University of Madrid, Spain
Ajay Shah, Professor, National Institute of Public Finance and Policy, India.
Christian T. Brownlees, Assistant Professor, University Pompeu Fabra, Spain.
Susan Thomas, Assistant Professor, Indira Gandhi Institute of Development Research, India.

Recommendation letter are available on request.