

# SRUJITHA AMBATI

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## EDUCATION

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- Expected 12/24 **NEW YORK UNIVERSITY** New York, NY  
**The Courant Institute of Mathematical Sciences**  
**M.S. in Mathematics in Finance**
- **Expected Coursework:** derivatives pricing, quantitative risk and portfolio management, risk neutral pricing, capital asset pricing model, Hull-White model, stochastic processes, time series analysis, linear regression, Fama-French, Black-Scholes and Greeks, interest rate models
- 07/17 - 05/22 **INDIAN INSTITUTE OF TECHNOLOGY KHARAGPUR** Kharagpur, India  
**B.Tech and M.Tech Dual Degree in Civil Engineering**
- **Relevant Coursework:** linear algebra, probability and statistics, financial statements analysis, valuation of securities, time value of money, working capital management, portfolio theory

## EXPERIENCE

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- 07/22 - 08/23 **JPMORGAN CHASE & CO.** Mumbai, India  
**Quantitative Analyst, CIB - Global Markets P&A, and CCAR (RStudio, Python)**
- Forecasted firm's revenues for upcoming 9 quarters for CCAR 2023 and risk appetite exercises
  - Performed comprehensive statistical analyses of monthly revenue data for 10 years' day 1, clean, and carry trading types
  - Employed STL (seasonal decomposition of time series) analysis to understand seasonality and trends; ensured models' robustness by validating it against 15 statistical tests
  - Developed quantitative and qualitative models for forecasting Prime Brokerage, Fixed Income Financing, and Clearing Businesses' revenues in NA, EMEA, and APAC
  - Partnered with Corporate & Investment Banking Treasury (CIBT) and Model Risk Governance & Review (MRGR) teams, and business heads for model approvals
  - Managed firm's Commodities business submission for CCAR 2023 with, end-to-end ownership from execution to submitting results, to US Federal Reserve for final regulatory review
- 05/21 - 07/21 **MASTERCARD** Pune, India  
**Software Quality Intern (SQL, Java)**
- Created test plan with set of 500+ positive, negative, and edge cases to build web application for process management in software deployment
  - Improved enterprise wide web application by executing test plan and reporting bugs
  - Conducted database integration validation through SQL in SSMS; leveraged Postman for API

## PROJECTS

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- 05/20- 06/20 **INDIAN INSTITUTE OF TECHNOLOGY KHARAGPUR** Kharagpur, India  
**Bus ETAs Using Machine Learning (Python)**
- Predicted estimated arrival times for design and implementation of intelligent urban bus service
  - Developed hybrid model based on support vector regression analysis with rbf kernel
  - Improved model's R-Squared metric by 17% by using dynamic Kalman filtering and additional relevant features such as land use, type of lanes, and dwell time
- 08/21 - 09/21 **ANALYTICS VIDHYA**  
**Loan Approval Prediction (Python)**
- Identified customer segments to validate customers' eligibility for loans to automate approvals
  - Predicted approval decisions using logistic regression, random forest, and XGBoost models
  - Obtained 73% accuracy with XGBoost binary classification default parameters
  - Improved accuracy to 94% by tuning hyperparameters of XGBoost using grid search

## COMPUTATIONAL SKILLS / OTHER

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**Programming Languages:** C, C++, Python, Java, R, MATLAB

**Languages:** English (fluent), Hindi (fluent), Telugu (native)