PRANAM HEGDE

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EDUCATION

Expected 12/25	**NEW YORK UNIVERSITY** **The Courant Institute of Mathematical Sciences** **M.S. in Mathematics in Finance**	New York, NY

- *Coursework:* Portfolio Optimization, derivatives pricing, stochastic calculus

08/19 - 05/24	**BITS PILANI** **Dual Major in Electronics & Instrumentation, and Economics**	Pilani, India

- *Coursework:* Econometrics, probability & statistics, calculus, linear algebra, deep learning
- *Honors/Awards:* #1 Trader (out of class of 1,000 students)
- *Publication:* "Predicting Multibagger Stocks by Placing a Greater Emphasis on Income Statement," *Asian Journal of Research in Banking and Finance*

EXPERIENCE

07/23 - 06/24	**JPMORGAN CHASE & CO.** **Quantitative Research Intern (Python)**	Mumbai, India

- Calibrated trigger parameters to align trade initiation and closure rules with firm's strategies
- Enhanced existing quantitative models by redefining conditions, thereby boosting compliance
- Used CGMY for optimizing derivative product portfolio, saving firm $5M
- Designed new statistical framework for handling mispriced positions in North America

06/22 - 07/22	**FUTURES FIRST** (Global derivatives trading firm) **Quantitative Research Intern (Python)**	Gurgaon, India

- Created pricing models for swing trading strategies that beat market by 7% on average
- Developed proprietary models to generate alphas by using large datasets and parameters
- Improved speed of existing models by 10%, saving organization upwards of $100K

06/21- 07/21	**POWERHOUSE91** (M&A firm) **Brand Analyst Intern (Python, SQL)**	Gurgaon, India

- Analyzed sales figures, rankings, and ratings of top selling brands on Amazon India
- Collaborated on 5 brand acquisitions, with cumulative deal worth >$6M

PROJECTS

12/22 - 05/23	**BITS PILANI** **Sentiment Analysis of Trading Groups on Reddit and Telegram (Python)**	Pilani, India

- Used NLP techniques, including tokenization and stemming, to extract and process data from trading groups for analysis
- Implemented VADER and TextBlob to assess sentiments and identify trading opportunities

08/22 - 01/23   **Fixed Income Portfolio Optimization Using Monte Carlo Simulations (Python)**

- Developed optimized fixed income portfolio using Monte Carlo simulations
- Achieved optimized portfolio return of 6.2% with standard deviation of 2.9%, resulting in Sharpe ratio of 2.14

05/21 - 08/21   **Time Series Analysis of IT Stocks (Python)**

- Employed ARMA and ARIMA models to forecast stock prices and optimize model parameters for enhanced predictive accuracy
- Analyzed trends, seasonality, and residuals to identify trading opportunities and maximize risk-adjusted returns

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Python, C++, SQL
Languages: English (native), Hindi (native), Kannada (native), Tulu (native)
Certifications: Deep Learning (Coursera)