

EDUCATION

UNIVERSITY AT BUFFALO, THE STATE UNIVERSITY OF NEW YORK	Buffalo, NY
Master of Science (MS), Management Information Systems (STEM Designated)	Jun. 2022
Predictive Analytics, Statistical Analytics, DPM, OLAP, VBA Programming	
VISVESVARAYA TECHNOLOGICAL UNIVERSITY	Bangalore, IN
Bachelor of Engineering (BE), Electronics and Communication Engineering	May 2018

EXPERIENCE

Citibank N. A.	Getzville, NY
AVP ERM Data & Tech	July 2022 - Present
Risk Reporting Senior Analyst Market Risk Ctrl & Data Analytics	

- **Quantitative Analysis & Model Testing:**
Analyzed data using quantitative models with Market Risk Managers during testing phases, ensuring threshold variations were maintained for continuous integration. Conducted Factor Sensitivity analysis and comprehensive VaR, SVaR, CVaR, IRC UAT testing using Oracle SQL, MS Access, M S Excel and VBA. Design and maintained Tableau dashboards to track project progress and manage capacity constraints. Maintain UAT servers in Oracle SQL developer for UAT testing.
- **Market Risk Analytics & Reporting**
Worked with Market Risk Analytics models and tools to calculate VaR, SVaR, CVaR, and other market risk indicators. Produced incremental VaR/SVaR and pnl VaR simulation reports, developed Tableau dashboards. Utilize Risk Factor attributes to assess associated risks following integration, determined risk factor CUSIPs, analyze data discrepancies within the data architecture/business hierarchy structure. In-house applications: Citi Risk Market Risk Systems, Market Risk Analytics MRA tool, Citi Data Architecture. Instruct tech & development departments on UAT testing models for calculation and implementation of projects.
- **Project Life Cycle Management & Implementation**
Led multiple ad hoc data demand and integration projects, implementation, testing, and release phases. Model & analyze with risk managers and stakeholders to perform enhancements, data migration, regulatory integrations, consent order migrations, ensuring timely approvals based project implementation on valid testing outcomes.
Oversee the project life cycle of data feed enhancements and migrations, encompassing requirements gathering from front office and risk management teams, testing, management approvals, release and implementation. Document and track project progress through JIRA and Confluence, disseminating Risk Integration release memorandums. Manage data integration efforts and validated factor limits and data quality post-integration.
- **Market Risk & Controls**
Collaborated with risk managers to implement data quality controls, risk management strategies, and data governance measures. Conducted analyses using Market Risk metrics, methodologies, and Basel 2.5 regulations.

- **Data Demands & Procedure Documentation**

Prepare and updated the procedure manual, ensuring compliance with auditing standards. Work with Audit teams to verify adherence to departmental procedures. Managed data requests from stakeholders and maintained the shared mailbox and drive for the department. Understand and analyze market risk metrics such as VaR, delta, theta, and gamma. Used Tableau and Gantt charts to analyze project prioritization, factoring in available data resources and server capacity.

- **Advanced Data Integration Projects**

Led complex data integration initiatives, including the LIBOR transition, JP Z-TIBOR, Interest Rate Vega Skew model integration, US Treasury model testing and the implementation of models such as Rating logic, EQDT, IRVS, IRDL, CRDL, Factor Sensitivity regulatory and consent order projects. Completed 120+ Risk Integration projects.

Technical Skills

Tools: JIRA, Confluence, Tableau, Oracle SQL, M.S Excel, VBA, CRMR, MRA, MS Access.

Analysis: VaR & Stress VaR Analysis, Market Risk Factor Sensitivity Analysis, Linear regression, Monte Carlo Simulation testing.

Market Risk Knowledge: Equities, FX Rates & Currencies, Ratings, Factor Sensitivity Analysis, FRM, FRTB, VaR, SVaR, CVaR, IRC analysis.

Anthology Inc.

Bangalore, IN

Senior Data Analyst

Jan. 2019–Aug. 2021

- Identified root cause of discrepancies and designed solutions to prevent future occurrences by working with higher education student information systems and workforce analytical tools
- Predicted incident arrivals based on feedback and incident flow automation. Coordinated activities daily with Anthology’s global headquarters in Florida, including incident management and resource training.
- Designed product automations, conduct API root cause analysis, workflow designer, Microsoft ENGAGE, advanced CRM, Connector and ERP models.
- Completed over 1000 + priority RCAs with 17 critical projects, 200+ Defects and Enhancements.

RadCAM Technologies

Bangalore, IN

Software Engineer

Jul. 2019–Jan. 2020

- Developed macros using C# to clients, Macros would later be imported to Radan software, to create infinite CAD designs with minimal variable input.
- Secured and renewed 15+ annual maintenance contracts from clients.

Internships

Third Estate Ventures

Buffalo, NY

Data Analytics Intern

Feb 2022

- Third Estate Ventures, a local law firm in Buffalo, NY. Work with 150K+ annual calls to predict forecast patterns of #311 calls and perform day-to-day analytics with data visualization concepts to construct solutions.

GE Healthcare

Bangalore, IN

Intern Analyst

Oct. 2017–Apr. 2018

- Identified variations in defected X-Ray machinery parts along production lines for the Advance Manufacturing Engineering Department via Tableau
- The BI visual dashboards helped identify the flawed lines in a cluster that needed altering on the manufacturing floor

SKILLS

- SQL, Tableau, Microsoft Azure, Microsoft Engage, Google Analytics, PowerBI, Debug Application Programming Interface (API), workflow design, SIS Data Architecture/Integration, OLAP Cube, MS Access, R.
- Data warehousing, data visualization, regression modeling, data mining, Neural Networks, Cluster Analysis, Web Analytics and E-Commerce, Spreadsheet Programming, Swagger API

ACTIVITIES

- Industrial Training internships at Robert BOSCH and Eureka Forbes 2017-2018
- President, Electronics and Communication Department at Reva ITM 2017-2018

CERTIFICATIONS

- Equities | CITI
- Certified Scrum Product Owner (CSPO), Google Analytics IQ 2022
- NASCOM certified Software Developer 2018

PROJECTS/RESEARCH EXPERIENCE

- Wireless Flex-Sensor Controlled Robotic Arm
- Research on Identifying Alzheimer's at early stages using resting state of the brain and deep learning concepts
- Built a datawarehouse and an OLAP Cube using Microsoft SSMS