**Rudra Basu AMI**

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Work Authorization: US Permanent Resident

**SUMMARY**

Experienced Quantitative Analyst/Data Scientist with a proven track record of successfully analysing portfolios, performance metrics, industry trends, investment strategies for hedge funds and financial models leading to data-driven executive decisions. Proficient and certified in R, Python, SQL, Tableau and Excel.

**EXPERIENCE**

**Kryptoblocks,** San Jose, CA  **Feb 2017 - Present**

*Quantitative Analyst/Data Scientist*

* Created the company’s pricing model for its Initial Coin Offering (ICO)
* Led the team responsible for cleaning, analyzing and visualizing the data and creating insights regarding the company’s customer base

**Emerge Capital Management,** Buffalo, NY **Oct 2016 – Feb 2017**

*Financial Analyst*

* Analyzed and tracked performance metrics and risk characteristics of investment portfolios; that influenced strategic investment decisions
* Created effective data visualizations, dashboards and storylines in Tableau leading to data-driven executive decisions
* Led a team reporting on disruptive technologies, relevant investment strategies that maximize/optimize the ROI and identified key market drivers through extensive in-depth market research and studies
* Independently created an advanced trading algorithm and template, reducing the trade execution time by 75%
* Developed and integrated an advanced portfolio construction tool in the system, enabling advisors to make tactical portfolio and asset allocation recommendations according to the client’s risk profile
* Extracted comparative data from Morning Star Direct and helped shape technical strategies by building effective presentations of quantitative data using visualization tools in R and Tableau
* Executed trades, performed portfolio rebalancing and measured post-trade performance parameters

**University at Buffalo**, Buffalo, NY **Aug 2015 – Dec 2015**

*Hedge Funds Research Analyst*

* Led quantitative research providing insights into the influence of environmentally responsible investment strategies on performance of hedge funds by streamlining and analyzing a raw database of 750 hedge funds over a period of 12 years using R, SQL and advanced Excel tools
* Spearheaded a case study on the identification of fraudulent hedge fund managers running Ponzi schemes from a hypothetical hedge fund database by using advanced statistical and quantitative analysis

**Kotak Mahindra Bank**, Baroda, GJ, India **June 2013 – May 2014**

*Financial Analyst*

* Evaluated and validated various quantitative risk models through regression analysis and cross validation to mitigate financial risk
* Analyzed company’s financial and operational strengths and weaknesses to identify potential risks
* Forecasted future performance under multiple economic scenarios to analyze future repayment ability and risk of loss
* Created multiple complex financial risk models using R, Excel and SQL

**K.H. Bhatt and Co.**, Baroda, GJ, India **May 2012 – May 2013**

*Financial Analyst*

* Budgeted active and proposed projects by accurately determining pricing, margins and risk factors
* Developed forecasting tools to analyze revenue variance, business pipeline and industry trends
* Created and maintained precise and accurate financial models, spreadsheets and reports
* Reviewed and analyzed project spending throughout project life cycle

**EDUCATION**

**University at Buffalo**, SUNY, Buffalo, NY **2016**

*MS, Quantitative Finance*, 3.54 GPA

**Courses:** Financial Modeling, Quantitative Methods in Finance, Investment Management, Financial Derivatives, Portfolio Theory and Strategies, Complex Financial Instruments, Equity Research, Mergers and Acquisitions, Trading & Exchange

**Charotar Univ. of Science and Tech.**, Anand, GJ, India **2013**

*BS, Mechanical Engineering*

**ACHIEVEMENTS**

*Winner,* IBM Business Simulation 2014, University at Buffalo

*Winner,* Stock Market Simulation Competition 2014, University at Buffalo

**SKILLS & CERTIFICATIONS**

**R** Programming**, Python 2, Python 3**, Advanced **MS Excel**, **Tableau 10** Visualizations, **PostgreSQL** and MySQL, and along with Database Design and expert domain knowledge in Quantitative Finance and Statistical Concepts

**PORTFOLIO**

Website: [www.rudrabasu.com](https://www.rudrabasu.com/)

GitHub: [github.com/rudrabasu](http://www.github.com/rudrabasu)

HackerRank: [hackerrank.com/rudrabasu](http://www.hackerrank.com/rudrabasu)

Tableau Profile: [public.tableau.com/profile/rudrabasu](http://public.tableau.com/profile/rudrabasu)

LinkedIn: linkedin.com/in/rudrabasu