

OBJECTIVE

An internship position in the financial industry where I can utilize my entire skill set to add value to the firm

EDUCATION

Georgia Institute of Technology, Atlanta December 2008
Master of Science in Quantitative and Computational Finance GPA: 3.76 / 4.0

Indian Institute of Technology (IIT), Guwahati, India May 2004
Bachelor of Technology (Mechanical Engineering) GPA: 8.42 / 10
(All India Rank of 1577 from among 1,30,000 candidates in Joint Entrance Exam for IITs)

RELEVANT COURSES

Stochastic Processes in Finance, Financial Optimization, Numerical Methods in Finance, Derivative Securities, Fixed Income Securities, Financial Data Analysis, Options Trading Strategies

PROJECT EXPERIENCE

- **Black-Scholes PDE:** Pricing European and American Put options by numerically solving the Black-Scholes PDE using different time marching schemes
- **Monte Carlo Simulation:** Performed Monte Carlo Simulation to price an option on a Basket of Securities
- **Binomial Option Pricing Model:** Pricing of European and American options by using Binomial Tree model
- **Volatility Term Structure:** Calibrated a model to estimate term structure of implied volatility of European Call options written on a stock
- **Black Litterman Model:** Understanding the investment policy of Harvard Management Company and implementing the Black Litterman Portfolio optimization model for the same
- **Optimization:** Applied and analyzed Linear Programming Model to optimize cash transfer cost for a bank
- **Research Assistantship:** Study cum Analysis of Energy Prices with respect to Weather
- **Higher Order Compact Computation for Incompressible Viscous Flows (B.Tech Project):** Developed a transient convection-diffusion HOC algorithm on non-uniform Cartesian mesh. Applied the same for steady state problem

EXPERIENCE

Headstrong Services India Pvt. Ltd., Bangalore, India

Senior Associate

Aug '06– July '07

- Implemented Basel II norms for counterparty credit risk assessment of the client
- Equipped the application to manage stress scenarios at different aggregation levels

Geometric Software Solutions India Pvt. Ltd., Mumbai, India

Software Engineer

Apr '05 – Aug '06

Customized CAD packages (SolidWorks & Unigraphics) for modeling of parts & generation of Numerically Controlled codes

Cognizant Technology Solutions India Pvt. Ltd., Chennai, India

Programmer Analyst

Jun '04 – Apr '05

Developed automation tools for the wholesale billing module of the client

PUBLICATION/PRESENTATION

- **Publication:** Jiten C Kalita, Anoop K Dass, Nimisha Nidhi, *An efficient transient Navier-Stokes solver on compact nonuniform space grids*, Journal of Computational and Applied Mathematics 214 (2008) 148 – 162
- **Presentation:** “Dynamic Mechanical Experiments and their importance for Polymer Characterization”, Winter Academy 2003, IIT, Guwahati, Dec '03 (International Presentation)

SKILLS

Languages

C, C++, Java, SQL

Applications/Platforms

Matlab, Toad, Eclipse, Source Integrity, VSS, Linux, Unix, Windows

ACTIVITIES

- Active member of cultural committee in Geometric Software Solutions Co. Ltd.
- Completed Sangeet Visharad-I in North Indian Classical music