

VISHAL KASHYAP

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EDUCATION :

UNIVERSITY OF MINNESOTA- School of Mathematics, Twin Cities
Master's in Financial Mathematics with a minor in Statistics(GPA - 3.76/4) Sept 2007 – May 2010

- Programming : Implemented following projects:
Brownian Motion Simulation, Yield Calculator in C#
Duration Calculator, CRR Binomial Model in VB
Barrier Option, Delta-Hedge Simulator in Microsoft Excel, VBA
Monte Carlo Simulation, Black-Scholes Model, Vasicek Interest rate model in Matlab
- Mathematics : Stochastic calculus, Derivative pricing Mathematics (no arbitrage, risk neutral measure), Copula, Risk and asset allocation, Fixed income Mathematics, Optimization methods, Numerical analysis, Volatility smile and market implied distributions, Regression analysis
- Finance: Black-Scholes model, Derivatives and hedging strategies, Fixed income instruments, Modern Portfolio theory, Black-Litterman portfolio optimization, Var, Expected shortfall, Volatility models, Interest rate models(single and multi factor models)

INSTITUTE OF TECHNOLOGY ,BANARAS HINDU UNIVERSITY, Varanasi, India
B. Tech in Civil Engineering (GPA-7.52/10) Aug 2003 – May 2007

- Passed in First Class with Honors'
- Ranked within top 2% (among 200,000 students) in All India IIT- Joint Entrance Examination 2003.

EXPERIENCE / PROJECT:

- Internship (summer and fall 09): Worked at Allianz Life Insurance Company of North America. Projects involved dynamic hedging model validation (Delta Calculation, Futures Solver, Bloomberg data retrieval).
- Internship (Summer-08): Worked for Castle-Peak Capital Advisors on HJM term structure model, yield curve twists and model validation(sensitivity test) of mortgage pricing model using C# and Microsoft Excel.
- Research Assistant at Carlson School of Management(Spring-Summer 09): Worked as a statistical analyst on a health care project trying to optimize the process involved in heart attack patients in and around Minneapolis using R.
- Graduate Assistant (08- 09): Teaching assistant for Pricing Strategy, Technology Marketing and Data Analysis for managers (MBA courses) at Carlson School of Management, University of Minnesota.
- B Tech Project : Statistical analysis (descriptive and inferential) of rainfall data (of Varanasi) using SPSS. It included time series analysis and forecasting.

COMPUTER SKILLS:

Visual C#, Visual Basic, Matlab, Microsoft Excel, Microsoft Access, VBA, SPSS, R

OTHERS:

- Passed actuarial exams 1/P, 2/FM in 2009.
- Six month CFA Foundation course (Accounting and Economics) from ICFAI University, Hyderabad, India.
- Vice President, Vedic Cultural Society of University of Minnesota for the year 2009-2010.