

VISHAL KASHYAP

Apt 114, 1015 Essex St, SE, Minneapolis-55414
MN, USA. PH-001-612-702-0227
Email: kashy007@umn.edu

EDUCATION :

UNIVERSITY OF MINNESOTA- School of Mathematics, Twin Cities

Master's in Financial Mathematics (Sept 2007 – may 2009)

GPA - 3.81/4

- 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 : Binomial trees, Delta-hedging, Black-Scholes model, Probability and Measure theory, Completeness of Markets, Conditional Expectations, Martingales, Discrete Versions of the Stochastic Integral, Itô's Lemma, Girsanov's Theorem Application to Option Pricing Models, Continuous Stochastic Processes, Modern Portfolio theory, Numerical Analysis
- Current Courses :
 1. Mathematical theory applied to Finance
 2. A practitioner's course in finance
 3. Regression Analysis

INSTITUTE OF TECHNOLOGY ,BANARAS HINDU UNIVERSITY(IT-BHU), Varanasi, India

B Tech in Civil Engineering (Aug 2003 – May 2007)

GPA-7.52/10

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

PROJECT / EXPERIENCE:

- Internship (summer-08 for 10 weeks): 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.
- B Tech Project : Statistical analysis (descriptive and inferential) of rainfall data (of Varanasi) using SPSS (Statistical Analysis Software). It included time series analysis and forecasting.
- A marketing research project (Sales Analysis on HDFC's life insurance products and Attitude Measurement of lower middle class towards insurance) is done under guidance of HDFC Standard Life Insurance, Varanasi, India.

COMPUTER SKILLS:

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

OTHERS:

- Six month CFA Foundation course (Accounting and Economics) from ICFAI University, Hyderabad, India.
- President, Vedic Cultural Society of University of Minnesota for year 2008-2009.