

## VISHAL KASHYAP

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### EDUCATION :

#### UNIVERSITY OF MINNESOTA- School of Mathematics

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

- Programming : Brownian Motion Simulation ,Yield Calculator implemented in **C#**  
Duration Calculator ,CRR Binomial Model implemented in **VB**  
Black-Scholes Model, Vasicek Interest rate mode implemented 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
- Current Courses : 1. Mathematical background for Finance  
2. Programming and Presentation in finance

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

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

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

### PROJECT / EXPERIENCE:

- 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, SPSS

### OTHERS:

#### Professional Courses:

1. CFA level -1, June -2008 candidate.
2. Six month CFA Foundation course (Accounting and Economics) from ICFAI University, Hyderabad, India.

**Personal Preference:** Programming related jobs in Financial or Energy Firms.

**Citizenship:** India.