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SOHAM DAS

OBJECTIVE

For the position of Quantitative Modeling and Analysis

FUNCTIONAL SUMMARY

A highly committed and result oriented *Quant Strategy Developer* with a body of experience in advanced mathematics for systematic trading.

Strongly focused on advanced techniques in statistics, stochastic calculus, physical modeling and partial differential calculus, time series analysis the candidate can prove to be a great fit in the organization.

Has successfully traded bear market as well as bull market, leveraging proprietary quantitative trading strategies on fat tail markets, mean reverting as well as dollar neutral stat arb flavours and proven absolute returns.

CAREER SKILLS

- Extensively focused and has deep experience in hypothesis formation, statistical tests (Chi squared, Ljung-Box etc), residual analysis and classical statistics.
- Proficient in advanced time series modeling, estimation and prediction tools, most notably AR, ARMA, ARCH and GARCH. Has worked with co-integration analysis and statistical arbitrage.
- Has a body of experience working with extremely sophisticated and advanced signal filtering and processing techniques.
- Has worked extensively with stochastic calculus and has a depth of understanding, knowledge and experience in partial differential calculus. Experienced in Ornstein-Uhlenbeck models of mean reversion in particular and general stochastic process models
- Strong expertise in strategy formation, backtesting and OOS testing, with focus on performance robustness even on the face of market structural shifts.
- Has distinct knowledge of financial market offerings, derivatives, options, interest rate futures etc.

- Has solid experience in leveraging quantitative modeling techniques for designing indicators and trading tools for better trading strategy design.

- Is a fund manager of an externally funded portfolio, and has returned absolute returns (up 74% since inception) leveraging on advanced statistical and modeling techniques.

- A highly analytical thinker, a quick decision maker so often necessary in the world of finance.

- Uses C, C++, Excel and Matlab to conduct quantitative research and hence highly experienced in it.

PROFESSIONAL EXPERIENCE

September 2008-Till Date — Independent Consultant

Strategy Developer

- Has successfully designed, tested and deployed a long only strategy and has returned a net 74% till date.[CAGR/Max DD =2.17]
- Has designed and developed a directional mean reverting system returning a net 24% up since inception for 2009 Q1 end [2 months]
- Designed a proprietary indicator using Dickey Fuller Test for unit root with a confidence level of 97.5% in mean reversion. A leading indicator in nature.
- Extremely strong in C, Excel, C++ and Matlab programming and uses it to conduct quantitative research.

June 2007-August 2008 — Scolis Technologies

Engineer- Hardware

- Responsible for design and development of multiple projects, on the lines of NFC, RFiD and Multi-ISO contactless readers which today forms part of the company's flagship line of products.
- Has coded and deployed mission critical cryptographic algorithms for the firmware security and the software protocol stack for information integrity.

TECHNOLOGY SUMMARY

- Proficient in C,C++,Excel, Perl
- Firm working experience in Linux, Windows
- Highly experienced in using MATLAB

EDUCATION

2003-2007 Amrita School of Engineering Coimbatore, T.N

B.Tech ECE

- Took courses in Advanced Engineering Mathematics (4 semester) covering advanced calculus, classical statistics ,advanced probability
- Took a 1 semester elective in Financial Engineering covering bonds, option modeling and efficient portfolio design.
- Took courses in Control Theory, Statistical Signal Processing

PERSONAL INFORMATION

- Can speak a variety of Indian languages, Bengali, Assamese, Hindi, English, Tamil etc, thanks to staying all over the country.
- A keen fitness enthusiast, TT player and enjoys theatre.

Keywords: problem solver, technical knowledge, thinking skills, self confidence, professionalism, judgment, leadership, openness to ideas