

TANISHK YADAV

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EDUCATION

NEW YORK UNIVERSITY, TANDON SCHOOL OF ENGINEERING

Master of Science in Financial Engineering

GPA: Pending (currently in 1st semester)

Brooklyn, NY

Expected 05/27

SRM UNIVERSITY

Bachelor of Technology in Computer Science & Engineering

- GPA: 8.3/10.0

Amaravati, India

06/25

PROGRAMMING / TECHNICAL SKILLS / CERTIFICATIONS

- Programming Skills: C, C++, Python, Java, OOPS, R, MATLAB, LaTeX, Excel, SQL, Git/GitHub
- Financial Skills: Asset Pricing Models, GARCH, EWMA, Momentum, Sector Rotation, Econometrics, Monte Carlo Simulation, VaR, Back testing, Stress Testing, Sensitivity Analysis, Efficient Frontier Analysis
- Certifications: Bloomberg Market Concepts, Bloomberg Finance Fundamentals, Financial Markets (HONORS), IBM Machine Learning

COURSEWORK HIGHLIGHTS

- Mathematics & Statistics: Single/Multi Variable Calculus, Differential Equations, Linear Algebra, Probability, Statistics
- Finance: Introduction to Derivate Securities, Valuation for Financial Engineering, Quantitative Methods in Finance
- Programming: AI for Investment, Foundations of R Software, Data Structures and Algorithms, OOPS, Java

EXPERIENCE

SRM UNIVERSITY, Amaravati, India

05/23 - 10/23

Public Relations Convener, Student Council

- Drove \$40,000 revenue generation, secured sponsorships by spearheading promotional efforts and managing finances for events engaging 8000+ students on a \$100,000+ budget, demonstrating financial acumen and strategic coordination
- Led initiatives such as addressing facility, discipline concerns to President and delegating to concerned authorities

IUDX (INDIA URBAN DATA EXCHANGE), Bengaluru, India

06/23 - 08/23

Summer Intern, Framework Development

- Pioneered development of a secure, cross-platform digital consent collector using SHA-256 asymmetric cryptography, ensuring compliance for critical data aggregation on platform, directly impacting data trustworthiness for ADeX
- Engineered full-stack JavaScript solutions for consent collection and retrieval, ensuring 100% compliance with central government regulations and enabling ADeX to create 38 critical datasets for a government-academia joint venture

RESEARCH / ACADEMIC PROJECTS / FINANCIAL MODELLING

NEW YORK UNIVERSITY, New York, NY

Quantitative Equity Sector & Risk Analysis

05/25 - Present

- Implemented the Fama-French 3-Factor, Carhart 4-Factor, and Fama-French 5-Factor models to perform a cross-sectional analysis of the 11 GICS sectors, quantifying systematic risk exposures and idiosyncratic performance
- Devised and backtested a dynamic sector rotation strategy based on momentum, achieving market-comparable returns (16.51% CAGR) while reducing portfolio risk, evidenced by a 33% lower maximum drawdown compared to the S&P 500 benchmark
- Modeled time-varying nature of market risk by calculating 252-day rolling betas, creating heat-maps to visualize shifts in sector correlations and style factors (Value vs. Growth) during major economic events such as 2020 and 2022 period

SRM UNIVERSITY, Amaravati, India

01/25 - 05/25

Aptinova - AI Powered Recruitment Platform (Capstone Project)

- Developed streamlined all-in-one platform for application management for recruitment process using JavaScript, SQL for synthesizing analytics and providing deliverable and quantifiable outcomes working in a team of 3 individuals
- Spearheaded utilization of Gemini 2.5 models to process job description and resume for job-fitness scoring (parameterized manually) and faster processing resulting in maximized time and cost efficiency

Sector-Level Analysis and Clustering of S&P 500 Companies Using Financial Metrics and Machine Learning

07/24 - 12/24

- Developed a quantitative model to analyze historical S&P 500 sector returns, identifying key performance drivers, volatility clusters, and changing correlations across different economic cycles to inform risk assessment
- Engineered a robust data pipeline in Python (Pandas, NumPy) to automate acquisition, cleaning, and processing of large financial datasets, ensuring high data integrity for rigorous modeling

EXTRACURRICULAR ACTIVITIES

- Student Council Public Relations**, SRM University, 2022-2023
- Shot Put Athlete**, DAV Public School, 2017-2020