

ABHINAV HAVALDAR

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EDUCATION

NEW YORK UNIVERSITY

New York, NY

The Courant Institute of Mathematical Sciences

M.S. in Mathematics in Finance (Sep2021-expected Dec 2022)

- **Coursework:** risk and portfolio management; XVA, capital, and credit derivatives; advanced risk management; algorithmic trading and quantitative strategies

UNIVERSITY OF OXFORD

Oxford, UK

M.Sc. in Computer Science (Sep 2019-Nov 2020)

- **Coursework:** computational learning theory; automated verification; advanced machine learning

NEW YORK UNIVERSITY

New York, NY

B.A. Mathematics and Computer Science (Sep 2014-May 2018)

- **Coursework:** mathematical statistics; PDEs; machine learning; natural language processing
- **Awards/Honors:** *Dean's List 2014-2018, Magna Cum Laude, Phi Beta Kappa Society*

EXPERIENCE

COGNEXT.IO (developers risk assessment and warehousing tools for banks)

Mumbai, India

Data Science Intern (May-Aug 2021)

- Developed a tool based on the Paris Agreement Capital Transition Assessment for banks framework to calculate climate change risks for corporate loans, equities, and bonds
- Co-authored a white paper to present to prospective client banks comparing similar techniques

CRAYON DATA (consultancy firm, primarily catering to middle eastern banks)

Mumbai, India

Data Science Intern (Jan-May 2021)

- Created software that services marketing clients that disambiguates corporate clients by clustering company names and marketing material to nullify duplication errors

OSCAR HEALTH (Startup providing health insurance in select US states)

New York, NY

Data Engineer Full Time (Jun 2018-May 2019)

- Implemented pipeline for calculating real time payment schedules based on contracting data to substitute the old inaccurate heuristics based system, eliminating a slow 8 hour long process and improving the accuracy of the claims system.
- Revamped network calculation service within claims adjudication to replace ad hoc processes with streaming calculations, which eliminated 13 hours in weekly computations and provided easy access to data for internal use throughout the organization
- Provided assistance for client teams and executed requested changes to data formatting in collaboration with call center teams to improve data accuracy through targeted phone calls

FRAME.AI (Startup focusing on artificial intelligence augmented chat tools)

New York, NY

Software Intern (May-Aug 2017)

- Developed a question answering prototype that answers customer queries based on FAQ pages

PROJECT

UNIVERSITY OF OXFORD

Oxford, UK

Bayesian Verification of Chemical Reaction Networks (Apr-Nov 2020)

- Devised modifications to existing approximate bayesian computation methods to use simulated data to verify CSL formulae statistically with Bayesian testing, using fewer resources
- Delivered new theoretical bounds and proved the efficacy of using these methods for more complicated models through several case studies in chemistry, epidemiology, and genetics

COMPUTATIONAL SKILLS/OTHER

Programming Languages: Python, Go, C, Java, Javascript, R, Matlab, Octave, SQL

Languages: English & Hindi & Marathi (native), French (intermediate), Japanese (beginner)