PARAM KINJAL SHAH

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EDUCATION

NEW YORK UNIVERSITY, TANDON SCHOOL OF ENGINEERING — Brooklyn, NY
Master of Science in Financial Engineering — Expected 05/27
GPA: 3.7/4.0

PANDIT DEENDAYAL ENERGY UNIVERSITY — Gandhinagar, India
Bachelor of Technology in Computer Science — 05/25
GPA: 8.8/10.0

PROGRAMMING / TECHNICAL SKILLS / CERTIFICATIONS

- Skills: Python, PowerBI, Excel, C/C++, R, LaTeX, SQL
- Certifications: CFA Level 1, Bloomberg Market Concepts, Introduction to Financial Engineering & Risk Management

COURSEWORK HIGHLIGHTS

- **Mathematics & Statistics:** Calculus and Linear Algebra, Discrete Mathematical Structures, Probability and Statistics, Pattern Recognition, Data Intelligence & Modelling, Quantitative Methods in Finance
- **Programming:** Machine Learning in Finance, Artificial Intelligence, Design & Analysis of Algorithms
- **Finance and Economics:** Fixed Income & Interest Rate Derivatives, Introduction to Derivative Securities, Basics of Accounting, Valuation in Finance, Hedge Fund Strategies, Financial Risk Management, Fixed Income Algorithmic Trading

EXPERIENCE

DEEP KNOWLEDGE INVESTING, WESTPORT, CT — 06/26 - Present
Quantitative Research Intern
- Assessed trade candidates across equities, options and crypto-treasury NAV situations, evaluating structural positioning, liquidity, and execution constraints for portfolio consideration.
- Engineered overnight SEC EDGAR Form 4 and 13D/G monitoring pipeline producing daily insider and institutional activity flags, and maintained bi-weekly macro chart book covering PCE, M2, and fiscal spending.

NYU STERN SCHOOL OF BUSINESS, NEW YORK, NY — 06/26 - Present
Teaching Fellow, Executive MBA Program
- Managed assessment logistics and grading for Prof. Jim Finch’s Financial Services Industry course (NYU Stern EMBA), serving as primary point of contact for students.

TRUE BEACON INVESTMENT ADVISORS, BANGALORE, INDIA — 05/24 - 07/24
Quantitative Research Intern
- Developed earnings momentum model to enhance equity selection using deeper intricacies of factor investing, outperforming original model by over 10% since inception.
- Automated mutual fund data collection across 1,100+ products with Python (BeautifulSoup, Selenium) and streamlined client invoicing, enhancing analysis speed and administrative efficiency.

RESEARCH / ACADEMIC PROJECTS / FINANCIAL MODELLING / AWARDS

IAQF ANNUAL ACADEMIC CASE COMPETITION 2026 — 02/26
Winner - NYU Masters in Financial Engineering, Advisor: Prof. Andrey Itkin
- Analyzed cross-currency pricing dislocations during March 2023 SVB crisis using minute-level BTC data across Coinbase and Kraken. Decomposed basis into stablecoin peg deviation and exchange friction, documenting crisis-period spread widening.
- Quantified flight-to-quality migration from USDC to USDT (70-87% post-crisis share) and modelled basis mean-reversion via AR(1) half-life. Mapped findings to GENIUS Act reserve and transparency provisions.

MACHINE LEARNING IN FINANCE, NYU — 09/25 - 12/25
Regime Aware Return Modelling for Silver Prices
- Constructed regime-aware machine learning framework for silver returns using Random Forests and Ridge Regression, segmenting markets by 4 volatility-trend states.
- Evaluated signals via walk-forward out-of-sample testing with Spearman IC, demonstrating stable ranking skill in volatile uptrends and systematic breakdown in liquidation regimes.

EXTRACURRICULAR ACTIVITIES

- Computer Society of India, PDEU Chapter, Technical Lead, 2023-2024
- Tata Mumbai Marathon & Adani Ahmedabad Marathon**,** 2025 & 2024