Kandarp Pankaj Solanki

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EDUCATION

UCLA ANDERSON SCHOOL OF MANAGEMENT Los Angeles, CA
Master of Financial Engineering GRE: 168/170 (Quant) Expected Dec 2027

INDIAN INSTITUTE OF TECHNOLOGY BOMBAY Mumbai, India
B.Tech. Engineering Physics, Minor in AI/ML GPA: 9.21/10 Jun 2025

- *Awards:* Undergraduate Research Awards (URA-01) for exceptional research, NUS Young Fellow Scholarship, Singapore, AP grade in the course DS303 (Introduction to Machine Learning), awarded to 1/173 students
- *Relevant Courses:* Numerical Analysis, Statistical Physics, Advanced Simulation Techniques in Physics, Digital and Advanced Image Processing, Accounting & Finance
- Selected for a fully-funded semester exchange to EPFL, Switzerland (1 out of 3 students from IITB)

SKILLS & CERTIFICATIONS

- *Technical Skills:* Python, C++, R, SQL, ROOT, MATLAB, GNU, Bloomberg
- *Certifications:* CFA® Level 1 exam (passed)

EXPERIENCE

AXIS ASSET MANAGEMENT COMPANY Mumbai, India
Leading AMC in India currently managing total AUM worth $31+ billion Jul 2025 – Aug 2026
Equity Research Associate

- Tracked the Fintech sector with a market capitalization over $100 billion in the Indian equity stock market, assisting the fund management team with the fundamental evaluation of existing Fintech holdings and new IPOs
- Developed and maintained automated processes to track analyst performance (via a model portfolio) and ensure real-time consolidation of in-house valuation metrics, significantly reducing manual efforts in operations.

Investment Research Analyst Intern Summer 2024

- Engineered a Python model to predict NIFTY 100 index reconstitution to assist an active quant fund saving 10+ recurring operation hours in stock selection monthly & improved tracking of passive money to >90% accuracy
- Back tested algorithms with >93% accuracy to forecast 5 securities that will enter/exit the index at any given time
- Conducted a historical analysis of NIFTY 500 companies, examining quarterly variations on multiple bases for large, mid and small cap segments for last 10 years, tracking sectoral transitions and company segment shifts

NATIONAL STOCK EXCHANGE OF INDIA Mumbai, India
World's largest derivatives exchange with over 125 billion contracts traded annually Nov 2024 – Jan 2025
Financial Research Analyst Intern

- Conducted an in-depth analysis of key changes over years validating the hypothesis of financial illiteracy among new traders in FO segment & compiled a report 'Pre and Post-COVID trading behavior of retail investors'
- Analyzed ~240 mn tick-by-tick order data points leveraging R language to model P&L statements of 5+ mn traders
- Played a key role in the development of ongoing projects highlighted in NSE's monthly 'Market Pulse' publication

PROJECTS

Modeling Intraday Returns and Volatility using ARIMA-GARCH models for CNXBAN index Autumn 2025

- Conducted financial analysis & forecasting: utilizing ARIMA-GARCH models for CNXBAN index prediction
- Leveraged second-by-second financial data to analyze volatility clustering, periodic intraday patterns in CNXBAN and integrating ARIMA models with GJR-GARCH (1,1) for informed high-frequency forecasting

ADDITIONAL INFORMATION

- *Languages:* Gujarati (native), Hindi (fluent), English (fluent), French (basic)
- *Interests:* Cricket (Team Member, won a gold medal at Inter IIT Sports Meet 2024), Traveling, Photography
- *Leadership roles:* Institute Sports Convener, Joint Secretary of the Department of Physics, IITB, Teaching Assistant for 6 undergraduate courses