Ishu Jaswani

New York, NY
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EDUCATION

Columbia University
Master of Science - Analytics - GPA: 3.9 Sep 2022 - May 2024

Meghnad Desai Academy of Economics
Post-Graduate Diploma - Econometrics (Quantitative Economics) - GPA: 3.6 Aug 2019 - Aug 2020

University of Mumbai
Bachelor of Science - Finance - GPA: 3.8 May 2016 - Jun 2019

WORK EXPERIENCE

Quantitative Data Analyst
New York, NY

Insyst, Inc May 2025 - Jan 2026

- Leveraged GenAI tools to expedite the creation of a centralized database using Flask-SQLAlchemy, facilitating efficient applicant tracking for over 1,000 records while adhering to HIPAA compliance standards.
- Implemented Git version control for Flask-SQLAlchemy application, employing branching strategies and pull requests to ensure code integrity and facilitate parallel development, contributing to faster development cycles.

Quantitative Risk & Portfolio Analyst
New York, NY

Ascot Group LLC Jul 2024 - May 2025

- Translated quantitative outputs into capital allocation and risk-appetite decisions for senior leadership under regulatory and balance-sheet constraints
- Designed scalable analytics pipelines to support ongoing portfolio monitoring, stress testing, and strategy comparison
- Developed portfolio-level risk analytics to evaluate and optimize insurance portfolios managing $1B+ in exposure, contributing to a ~15% improvement in Risk-Adjusted Return on Capital (RAROC)
- Built statistical and scenario-based frameworks to assess concentration risk, false positives, and capital efficiency across underwriting and fraud strategies

Quantitative Strategist (Research)
New York, NY

Columbia University Jun 2023 - Jun 2024

- Applied time series and statistical learning techniques to identify regime-dependent behavior and test robustness across market conditions
- Built factor-style analytical models using ownership networks and insider-trading data across 216 financial institutions to evaluate governance and risk signals
- Conducted attribution and sensitivity analysis to understand drivers of performance under structural change

Equity Research Analyst
Mumbai, MH

CLSA Jan 2021 - Jun 2021

- Built company-level financial models and sector analysis for 13 Indian pharmaceutical firms, supporting investment decisions tied to $100M+ in deployed capital
- Automated data pipelines to improve the consistency and timeliness of investment monitoring

Econometrics Research Associate
Mumbai, MH

Meghnad Desai Academy of Economics Dec 2019 - Aug 2020

- Built time-series models (ARIMA, VAR, GARCH) to identify macro regime shifts and assess implications for portfolio risk and allocation
- Evaluated robustness of signals across cycles, emphasizing model reliability over point forecasts

SKILLS

Technical: Python (Scikit-learn, Pandas, NumPy, Matplotlib), R (ggplot2, datatable, caret), VBA, C++, Linux

Databases: SQL, MongoDB, Neo4j, Apache Spark

Portfolio & Risk: Portfolio construction, risk attribution, RAROC, scenario analysis, regime analysis

Quantitative: statistical modeling, optimization concepts, Time series econometrics

PROJECTS

Quanta Ventures - Quant Research Take-Home (Finalist, <5% selected) Nov 2025 - Dec 2025

Built a systematic QQQ strategy using a train/validation/strict holdout workflow (2000–2015 / 2016–2021 / 2022–2025), enforcing no-lookahead and robustness checks (±10% parameter sensitivity). Developed and ensembled diversified signals (trend/volatility/cross-asset/macro), achieving Holdout Sharpe 1.55 with ~150% total return and -19.7% max drawdown vs QQQ Sharpe 0.52, ~40% return, -34% drawdown.

Portfolio Optimization using Machine Learning Aug 2023 - Dec 2023

Applied quantitative analytics and decision science to develop a data-driven investment strategy using XGBoost and Random Forest algorithms, analyzing 5 feature categories across 100+ stocks to identify key alpha factors, leveraging Python (Pandas, NumPy , Matplotlib) for advanced data analysis, data mining, and visualization.Implemented backtesting framework with scikit-learn that optimized portfolio allocation, improving Sharpe ratio by 15% and achieving 21% annualized returns while reducing computational overhead by 40%.Applied statistical techniques including correlation analysis and feature importance ranking to identify key market indicators, creating a reproducible investment methodology .