Sana P. Kanvinde

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SKILLS, CERTIFICATION & TRAINING

Technical Skills: R, MATLAB, PYTHON, SQL
Certification & Training: Bloomberg Market Concepts, Bloomberg Terminal, Machine Learning A-Z

EDUCATION

Rochester Institute of Technology **Rochester, New York, U.S.A**
Master of Science in Computational Finance. Ongoing, October 2018

- **Relevant Coursework:** Algorithmic trading, Data management and analytics, Debt analysis
- **GPA:** 3.2 / 4.0

University of Mumbai **Mumbai, Maharashtra, India**
Bachelor of Engineering in Production Engineering Graduated, June 2016

WORK EXPERIENCE

Bsmart Guide Inc. **New York City, New York, U.S.A**
Marketing & PR Intern Ongoing, January 2019

- Responsible for digital visibility of Bsmart Guide by managing the media pitches, outreach for brand partnerships and increasing member participation.

Rochester Institute of Technology **Rochester, New York, U.S.A**
Graduate student worker September 2016 – May 2017

- Gathered and analyzed key data to develop new courses in Business Analytics for Prof. Yang Yu.
- Analyzed the twitter data for his research using Excel, Google Scholar.

PROJECTS

Development of Systematic Trading Strategy **Rochester, New York, U.S.A**
Individual Project April 2018

- Developed a partially automated trading strategy in Ninja Trader 7.0 on momentum stocks by using the Rate of Change and Relative Strength Indicator.
- Results included the walk-forward optimization and Monte Carlo analysis on the stocks with returns found out to be 98% during bullish markets.

Covenant Violations in Financial Reports **Rochester, New York, U.S.A**
Group Project December 2018

- Identified companies violating financial covenants from the year 2000-2010 by analyzing the 10-K and 10-Q reports on SEC websites by using text analytics in R.
- Concluded that debt to equity ratio, market to book ratio plays a vital role as a signal to possible covenant violations in the future by using Tableau.

Study of Credit Risk in Peer-to-peer lending **Rochester, New York, U.S.A**
Group Project June 2017

- Implemented Logistic regression and Random forest algorithm in R on the data provided by River North Capital Management LLC to determine the significant borrower characteristics affecting credit defaults and the probabilities of default.
- Determined a net loss of 12% on a stress test conducted on Lending Club and Prosper in Excel and R by assuming a worst-case scenario.

ACTIVITY & INTEREST

Activity: *Vice President of Social Events (2017), Women in Business* **Interest:** *Classical Music*