HARSHVARDHAN RATHORE

M.Math
Quantitative Research Intern

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Harshvardhan Singh Rathore is enrolled in the Master of Science in Financial Mathematics at the University of Chicago. He graduated from the Indian Institute of Technology Kanpur in India with a Bachelor's Degree in Economics. Prior to joining the program, he had worked at the Reserve Bank of India as a researcher. At Reserve Bank of India, he was involved in the development of automated quantitative models for real-time computation of systemic liquidity and corporate vulnerability risks in 28 nations. He also worked to quantitatively estimate the anchoring of inflationary expectations in India, Brazil & South Africa. He had also co-founded and worked at a tech startup which sought to digitize the day-to-today book-keeping and record-keeping of small businesses.

He obtained his undergraduate degree in economics from the Indian Institute of Technology Kanpur in India. During his undergraduate studies, he spent three months at the Alfred Weber Institute for Economics in Heidelberg, Germany where he was involved in a research project in the field of quantitative political economy. Having studied economics, finance and mathematics makes him someone who can think of the financial markets holistically in conjunction with the general macroeconomy and the wider monetary policy of government.

During his most recent internship with Invesco, he implemented the portfolio optimization for distressed private credit portfolios. That was his first flavor with portfolio optimization and it definitely got him further interested in the fields of portfolio and risk management.

He wants to expand his expertise in financial markets, asset management, risk management, portfolio optimization and machine learning. Hence, he is open to each and every opportunity in quantitative finance.

Quite passionate about the quantitative finance, he is actively working to further improve upon his programming skills and learn as much as possible during his master's study at the University of Chicago. He has taken courses in portfolio and risk management, numerical methods of option pricing and hedging, stochastic calculus, fixed income derivatives, time series analysis, quantitative trading strategies, etc.

Outside the books and work, he loves soccer, history books and progressive rock, psychedelic rock and techno music. Lately, he has been trying to learn to play the Irish tin whistle, which is a simple folk music instrument from Ireland.