

Abhrashikhar Banerji

1414, East 59th Street #737
Chicago, Illinois 60637-2916
773-834-8284
aban@uchicago.edu

EDUCATION

The University of Chicago, Chicago, IL
Master of Science in Financial Mathematics, June 2007

Indian Institute of Technology (IIT) - Kharagpur, West Bengal, India
Integrated Master of Science in Mathematics and Computing, May 2006

ANALYTICAL EXPERIENCE

Research Assistant, February 2005 – August 2005
Vinod Gupta School of Management, Kharagpur, India

- Designed a method to solve unconstrained and constrained optimization problems with fuzzy coefficients using Genetic Algorithms
- Proposal of a Fuzzy VaR (Value-at-Risk) measure – a new method for VaR interpretation and subsequent incorporation to the portfolio optimization problem to offer larger choice to investors
- Published in *Fuzzy Logic and Its Application to Technology and Management (Nanda et al.)* ISBN: 81-7319-733-4

Research Assistant, April 2004 – June 2004
Industrial Engineering Department, IIT - KGP, India

- Applications Development for Crossbow's Mica2 and Mica2DOT motes to be used by Coal India Ltd (Coalnet Phase-II applications at areas)
- Main Applications : Sensor Reading, Data logging and Determination of Network Topology in NesC

Research Assistant, January 2004 – May 2004
Mathematics Department, IIT - KGP, India

- Designed and implemented of a Functional Graph Library in Haskell
- The Major Graph Algorithms implemented work faster than most corresponding C++ implementations

SKILLS AND ACHIEVEMENTS

Programming

- Proficient in C, C++, Visual Basic, Microsoft Office (Word, Excel, Access), MATLAB, S-Plus

Leadership

- Founder – Algorithms Group, IIT-Kharagpur
- Captain – Basketball Team, Senior Year, IIT-Kharagpur (2004)

Awards and Achievements

- Ranked in Top 1.5% of 180,000 students appearing at Joint Entrance Examination (2001)
- Candidate of the year 1997- Hillside High School, Kampala
- Selected by the National Sports Organization for Basketball and received an 'A' four consecutive times