Narendra Sahu

Bagudi, Mahumuhan, Soro, Balasore, Odisha, India-756045
9439979978, naren.sahu13@gmail.com, https://in.linkedin.com/in/narendrasahu, https://github.com/narensahu13/

Academic Qualifications

Course Name	College/School/University	Year of Passing	Marks Obtained
M.Sc. Economics (Financial Economics).	Madras School of Economics, Chennai.	2017	8.77 CGPA
B.Tech Electrical Engineering.	Veer Surendra Sai University of Technology, Odisha.	2014	7.83 CGPA
12th Class.	Fakir Mohan Junior College, Balasore, Odisha.	2009	78.33%
10th Class.	Jawahar Navodaya Vidyalaya,Balasore, odisha.	2007	88%

Work Experience

- Senior Consultant**,** FSRM, Quantitative Risk Advisory Services, EY LLP, Mumbai - *July, 2017 -Till Date*
  - *Credit Risk - IFRS9 Impact analysis, Scorecard development*
    - Developed an Expected Credit Loss (ECL) UI based application using R Shiny for a large Middle Eastern Bank and delivered a fully automated excel based tool as well alongside this application.
    - Developed a Business Requirement Document for a software company which would help them to make a standard ECL tool which is IFRS9 compliant. Responsibility included implementation of various approaches to calculate different components of ECL (PD, LGD, EAD, Staging).
    - Working with biggest bank in Myanmar to develop credit scoring model for automated decisioning of unsecured consumer lending. This also includes development of propensity models to target on right customer segments for various loan purpose.
    - Worked on development of customer behavioral model to rate borrowers based on their re-payment behavior.
  - *Operational risk-Basel regualtions-BCBS239 assessment*:
    - Worked with a large European bank in transition to BCBS239 compliant system. Responsibility includes performing various operational risk model execution, documenting controls, and operating procedure to work on BCBS239 compliant new platform. In addition, responsibility also includes managing and coordinating BAU activities within the team.
    - This also includes various Model implementation in the new compliant platform including various risk (RWA & ERC) allocation models using R and reporting them.
  - *Climate change risk – Assessing direct physical risk*
    - Working on modeling of exposure-based models (using Bayesian network) for climate change risk from operational risk perspective to assess direct physical risk due to climatic events to the bank. Responsibility includes assessing and collecting all the relevant data and building dependencies for scenario analysis which is then to be used in the Bayesian networks. This also includes conducting scenario analysis workshops with business experts of various teams for better understanding of climatic events and their impact on bank's business.
    - This also involves creating a novel application using R Shiny where all the exposure-based models will be developed.

Internship/ Academic projects

- Krityanand UNESCO club Jamshedpur *June-Sept, 2016*
  - Project on "E-commerce in India: A game changer for the economy".
- Term paper on "Child under-nutrition and SES gradient in India *Mar-Apr, 2016*
  - Used multivariate regression analysis to assess the impact of various factors on child Under-nourishment in India.

Software Skills

- Proficient in **R, R-shiny, Python, VBA, Sas.**
- STATA, MS Visio, Tableau.

Professional Courses

- NSE Academy Certified Capital market Professional (E-NCCMP) *Aug 2016- Jan 2017*
- Short term course on "Share Trading and capital Market Management" provided by Ministry *Aug-Nov, 2014*
  Of Micro, Small and Medium Enterprises (MSME), India

Extra-Curricular Activities/ Honors

- Member of National cadet Corps and National Service Scheme. *2010-13*
- Providing education to slum children and engage in various social services like blood donation, plantation, hospital/road cleaning drive and relief distribution.
- Blogging about political, economic, social and climate change issues [Link]
- 'Machine learning' [Link] specialization by UoW, 'Deep learning' [Link] specialization by Deeplearning.ai from Coursera.
- 'Data scientist' nanodegree from Udacity.
- Achieved 1st position in a deep learning (computer vision) hackathon by AnalyticsVidhya [github]
- Participated in various machine learning/ deep learning competitions by Analytics Vidhya, Drivendata, Kaggle [github]