

MINTRA SRIMANCHANDA
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EDUCATION

University of Washington, Seattle, WA August 2018
MA in Economics (PhD Track, STEM Degree)

Bowdoin College, Brunswick, ME May 2016
BA in Economics and Mathematics

Fullbridge XBA in Business Fundamentals Program, Brunswick, ME January 2014
A 1-month training program in business case studies

Relevant Courses: Econometrics, Bayesian Statistics, Asset Pricing, Financial Macroeconomics, Optimal Control

PROGRAMMING SKILLS

R, Python, SQL, Excel, Eviews, Bloomberg

EXPERIENCE

Match4Action Foundation, El Dorado Hills, CA December 2018 - Current
Data Scientist Volunteer – CrowdDoing – Blockchain/Crypto Impact Project

- Conduct quantitative analysis of 40 cryptocurrencies with potential sustainable environmental and social impacts such as detecting market manipulation signs and building an investment index

Russell Investments, Seattle, WA June 2018 – October 2018
Intern – Investment Strategy Research Team

- Developed long/short global fixed income investment strategies (global real yield, currency, corporate credit, and emerging market debt) under 5,000 simulated portfolio scenarios by using LASSO and rolling window regression

Thailand Development Research Institute, Thailand June 2016-August 2016
Summer Intern - Sectoral Economic Program, Economic Governance

- Built a 20-year national electricity demand forecasting model under economic scenarios developed by the think tank, and delivered insights to policymakers

Moody's Analytics, West Chester, PA June 2015-August 2015
Summer Intern - Specialized Modeling Group, Economic & Consumer Credit Analytics Department

- Built a Systemic Risk Monitor product that predicts Expected Default Frequency (EDF) of banks with over \$10 billion book values under CCAR economic scenarios where users can simulate an initial shock with varying scale from any bank and evaluate transmissions of shocks and exposures to counterparty credit risk from Granger causality and VAR model

Government Pension Fund, Thailand June 2014-August 2014
Summer Analyst - Investment Strategy Department

- Constructed a nonlinear latent variable model of US Treasury STRIPS yield curve and forecasted using ARIMA with macroeconomic indicators, serving as a metrics for portfolio allocation

Public Debt Management Office, Ministry of Finance, Thailand June 2013-August 2013
Summer Intern - Bond Market Development Bureau

- Created data visualizations highlighting government bond products, debt portfolio, and market trends, and liaised with institutional investors and upper management on bond development strategies