DEVDEEP SARKAR

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EXPERIENCE

J.P. MORGAN CHASE & CO. New York, NY
Associate, Fixed Income Strategy (FIS) – Interest Rate Derivatives Strategy 04/15 - Present

- **Fundamental and Quant Research:** U.S. interest rate derivatives market research
- **Trading Strategy:** Formulate trading strategies in swaptions and Treasury future options markets
- **Client advisory:** Advice clients on appropriate investment strategies based on market conditions

J.P. MORGAN CHASE & CO. New York, NY
Associate, Fixed Income Strategy (FIS) – Interest Rates (Cash) Strategy 03/13 – 04/15

- **Fundamental and Quant Research:** U.S. interest rates cash market research (Treasuries and Agencies)
- **Trading Strategy and Client Advisory:** Advice clients on macro, yield curve, and relative value strategies

J.P. MORGAN CHASE & CO. New York, NY
Summer Associate, Fixed Income Strategy (FIS) – Securitized Products & Rates Derivatives 06/12 – 08/12

- **Statistical Modeling**: Created econometric models for prepayment rate (CPR) and default rate (CDR) for auto loan asset-backed securities (ABS) using historical time series data to predict future performance
- **Derivatives Valuation:** Developed an analytical framework for pricing Mortgage TBA Options

DEPARTMENT OF PHYSICS, UNIVERSITY OF MICHIGAN Ann Arbor, MI
Postdoctoral Research Fellow 07/09 – 07/11

- **Quantitative Modeling**: Applied advanced mathematical techniques (including linear algebra, tensor calculus) and cutting-edge statistical tools to build analytical framework for studying multidimensional cosmological models
- **Numerical Methods**: Implemented feature-rich numerical algorithms (including MCMC, bootstrapping, advanced PDE solvers, root-finding for nonlinear equations) for optimal analysis and interpretation of astrophysical surveys

DEPARTMENT OF PHYSICS AND ASTRONOMY, UNIVERSITY OF CALIFORNIA Irvine, CA
Research Assistant and Teaching Assistant 07/06 – 06/09

- **Honors**: Invited by Dr. Adam Riess, Nobel Laureate in Physics (2011), to co-author a seminal paper with his team
- **Communication**: Guest speaker at global symposiums and esteemed universities, Winner of 'Best Talk' prize
- **Creativity**: Developed a unique non-parametric cosmological data analysis package (http://dsarkar.org/code.html)

PEER-REVIEWED PUBLICATIONS

- **Finance**: D. Sarkar and J. Younger, ***The Journal of Trading***, Summer 2015, Vol. 10, No. 3: pp. 57-64
- **Physics**: 10 Published articles in leading international peer-reviewed journals with 1000+ citations

EDUCATION

CARNEGIE MELLON UNIVERSITY, TEPPER SCHOOL OF BUSINESS New York, NY
*Master of Science in Computational Finance – **MSCF*** 12/12

- Award: Merit Scholarship

UNIVERSITY OF CALIFORNIA, IRVINE Irvine, CA
*Doctor of Philosophy in Physics (Theoretical Cosmology and Astrophysics) – **Ph.D.*** 06/09

- Award: Regents' Fellowship in addition to Full Scholarship

INDIAN INSTITUTE OF TECHNOLOGY, KANPUR Kanpur, INDIA
Master of Science in Physics 06/03

- Award: Prize for the Best Master Research Project

UNIVERSITY OF CALCUTTA Kolkata, INDIA
Bachelor of Science in Physics 06/01

- Award: Gold Medal in National Graduate Physics Examination, Scholarship for Top (1%) Rank in the University

ADDITIONAL INFORMATION

- Creator and moderator of stocks and options trading blog: http://optionsmojo.com
- President of Cultural India Club; Member: Sigma-Xi, Phi Beta Delta; Interests: Yoga, Chess, Ping-Pong, Hiking