

ANANYA KOSURU

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EDUCATION

University of California, Los Angeles (UCLA)

Los Angeles, CA

Master of Arts in Quantitative Economics (STEM)

June 2023

- Concentration in Data Science
- Relevant Coursework: Theoretical Machine Learning, Data Science for Financial Engineering, Applied Statistics

Mahindra Ecole Centrale, Jawaharlal Nehru Technological University

Hyderabad, India

Bachelor of Technology in Computer Science and Engineering

June 2021

- Relevant Coursework: Database Management Systems(SQL), Advanced Data Analytics, Deep Learning

WORK EXPERIENCE

First Citizens Bank

Washington DC

Quantitative Financial Analyst - Treasury, Liquidity

September 2023 – Present

- Perform Liquidity Stress Testing on a monthly cadence, providing a strategic summary to inform key decision-making
- Utilized PowerBI to build Liquidity Reporting dashboards translating stress testing results into actionable month-over-month comparisons for senior management
- Developed a deposit cost modeling framework to identify high-cost deposit segments, enabling strategic decisions that optimized funding costs and improved business profitability
- Built a variance threshold model using Python to monitor significant shifts in liquidity exposure
- Leveraged SQL and Python to query and analyze historical data for stress testing assumption recalibration

Lighter Capital

Seattle, WA

Data Scientist - Financial Analytics

February 2022 – August 2023

- Applied feature selection techniques (correlation analysis, variance factor inflation analysis, hypothesis testing) to streamline risk factor inputs analyzed during loan underwriting, this cut underwriting time by 40%
- Implemented machine learning (Logistic Regression, KNN, Random Forest) to assess predictability of new credit scoring metrics and adjusted feature weights to optimize credit rating model for SaaS clients
- Collaborated with the product manager to build revenue, banking and cohort analysis reports as key components of new client-facing analytics tool

SmartIMS Inc

Plainsboro, NJ

DevOps Engineer

January 2021 – June 2021

- Owned, designed and engineered the DID (Direct Inward Dialing) Database, a web portal to effectively manage and organize number inventory in PostgreSQL
- Built using Django, this lightweight and scalable solution saved time by providing a single source of truth and eliminating communication issues
- Built the user interface for MS Teams automation streamlining provisioning from a 10-minute process into a 20-second process

ACADEMIC PROJECTS

Forecasting Inflation using Machine Learning

March 2022

- Implemented Random Forest, XGBoost, and LSTM models on 60 years of time series data to forecast inflation
- Performed hyper-parameter tuning using Grid Search and achieved an accuracy of 86% using LSTM

Price Estimation of Used Household Items

Spring 2021

- Compiled pricing data by performing web scraping utilizing Python
- Performed exploratory data analysis to observe data patterns and applied several regression models to estimate price
- Tuned estimators to predict prices with an accuracy of 87% using Random Forest

TECHNICAL SKILLS

- **Programming Languages:** Python(Pandas, NumPy, SciPy, Matplotlib, scikit-learn, seaborn), SQL, Java, C, Javascript
- **Miscellaneous Technologies:** PowerBI, Regression, Statistical Analysis, Jupyter, Git, Jira, Docker, Linux