

FELLOW PROGRAMME IN MANAGEMENT - 2017



Name: Suwarna Shukla
Area: Operations Management and Quantitative Techniques (OM&QT)
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Academic Qualification:

Bachelor of Science in Physics and mathematics, 2012.
Masters of Science in Computational finance, 2014.

Academic Honours

AIR -16, In IOMA entrance examination, 2012
FPM- OM&QT area (2016), IIM-Indore

Research Internships

Research Intern and BSE, Bhubaneswar, worked on various Fundamental, Technical and Artificial intelligent techniques for stock market data and stock prices volatility.

Research works-

Prediction of stock prices using SSA-

A comparison between SSA, Artificial Neural Network and Arima models to get the best forecasting technique.

Estimated the model and efficiency of the estimators.

All calculations were done in **E-views** and **MATLAB**

Detection of structural breaks in a time series data

Investigated various time series models like AR, MA, ARMA and their respective

properties

Detection of structural breaks in a time series data by using Singular Spectral Analysis A comparison between SSA,CUSUM and Bai Perron.

Conferences-

Presented the paper at IIM Calcutta in India Finance Conference 2015.

Working Paper on Intuition and Stock price volatility to be presented in PAN-IIM conference 2017.

One of the working paper's on Operations Management and Social Cognition is selected to be presented in INDAM-2017 international conference.

Role of Behavioral aspects in the Supply chain management context using game theory, to be presented Max-Plank winter school, 2018.

Work Experience

- Financial Analyst and Business Development Manager at Punjab communications limited, until December-2015
- Did a Research project at Ximb- Bhubaneswar, January-2016 to April-2016
- Worked as Financial Research analyst for Australian Clients' Portfolio on Australian Securities Exchange data.

Co-Curricular Activities

- Won distinct medals in racing, shot put and badminton.
- Received appreciation for the winning spirit.
- Sports community representative, IIM-Indore (2017-2018)
- IEEE member, Indore chapter, IIM-Indore (2017-2018)
- Sports President (Spectrum 2013, IOMA Cultural Festival)

Position of Responsibility

- Organizing Team member of CERE-2017, the Conference held at IIM-Indore.
 - Lead a team of 7 people, executed the restyling of student activity & managed the publicity of events at Spectrum-2013 (Ioma Bhubaneswar).
 - Team Leader, Alumni contact program, IOMA-Bhubaneswar, 2012-2013
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