Manasi Prasad

Atlanta, GA • (619) 889 2610 • mprasad48@gatech.edu • linkedin-manasiprasad • https://github.com/mprasad48

EDUCATION

GEORGIA INSTITUTE OF TECHNOLOGY, Scheller College of Business **Atlanta, GA**
MS Quantitative and Computational Finance *Aug 2025-Dec 2026*
Key Coursework: Finance & Investments, Stochastic Calculus, Derivative Securities, Fixed Income Securities

THE UNIVERSITY OF CALIFORNIA, SAN DIEGO. **San Diego, CA**
Bachelor of Science in Mathematics and Economics (GPA 3.66) *June 2024*

- Honors**:** Provost Honors for Outstanding Academic Achievement (multiple quarters)
- Key Coursework: Numerical Analysis, Econometrics, Nonlinear Dynamical Systems & Stability Analysis

EXPERIENCE

Ernst & Young: (*Intern*): *Quantitative Risk Consultant* *June 2026 – Present*

- Constructed and analyzed OIS discount curves (ESTR, SOFR) across multiple currencies to support fair value estimation of interest rate derivatives, deepening expertise in risk-free rate benchmarks and post-LIBOR transition frameworks
- Automating a multi-position OIS cap/floor valuation model in Python by replicating an existing Excel-based mass pricer, implementing Black's model for caplet/floorlet pricing, OIS curve bootstrapping, and bump-and-reprice sensitivity analysis for a long-dated derivatives portfolio

Consilio (*Intern*): *AI Product Engineering* *Feb 2026 – April 2026*

- Built a front-end module into the CIFX Intelligence Suite (Next.js/NestJS monorepo)
- Architected an agentic AI workflow for a product called CommSense using LangGraph, redesigning a deterministic document classification pipeline into an autonomous multi-step system that dynamically routes emails and documents across HR, finance, and operational categories at scale

Curinos (*Intern*): *Machine Learning* *June 2023 – July 2023*

- Enhanced Databricks pipelines using Python and GPT models to automate personalized marketing content generation across 1000+ Amplero campaign templates, significantly reducing manual production time
- Applied prompt engineering across multiple LLM variants to optimize output quality and inference efficiency; presented demo and impact to senior leadership

PNC Bank (*Intern*): *Organizational Financial Wellness (OFW)* *May 2024 – Aug 2024*

- Delivered tailored financial wellness presentations for corporate clients, translating data-driven insights into actionable recommendations for senior decision-makers
- Synthesized qualitative and quantitative client financial data to identify high-impact solutions, demonstrating structured problem-solving in fast-paced, client-facing environments.

PROJECTS

- **Risk Factor Sentiment Analysis:** Built an NLP pipeline in Python to extract Item 1A disclosures from SEC 10-K filings; computed firm-level sentiment using Loughran–McDonald dictionary and Word2Vec/GloVe embeddings; analyzed cross-industry sentiment dispersion and recession co-movement using FRED USREC data
- **Sentiment in Earnings Calls:** Fine-tuned zero/few-shot LLM inference pipeline (Phi-3-Mini(quantized)) to classify AI-related earnings call statements as Bullish/Bearish/Neutral across 25 firms; constructed sector-level AI Bullishness measures and benchmarked inference latency trade-offs
- **Monetary Policy Analysis (NLP + RoBERTa):** Built an NLP-based classification model to label FOMC meeting minutes and constructed a hawkishness index to analyze its relationship with macroeconomic indicators and market trends
- **Agentic AI:** Built an autonomous Python agent integrating YFinance and LLM APIs (Groq/OpenAI) to dynamically generate structured market summaries, risk insights, and performance metrics on demand

SKILLS

Programming/Technical: Python, C++, MATLAB, STATA, Microsoft Excel, LangGraph, Databricks, Data Analysis
Certifications: Fundamentals of Quantitative Modeling (edX), Mathematics for Economists, Bloomberg Finance Fundamentals
Publications & Activities: International Finance Magazine, Shots of Flash, Trading @ GT, The Investors Club at UCSD