

## PHD CANDIDATE IN FINANCE

### Summary

Self driven and highly motivated with several years of experience in Quantitative Research including quantitative modeling, econometric analysis, statistical analysis, model development, large data analysis. My work, both in Finance and Engineering has been based on the development, application, and testing of quantitative models. Excellent analytical/critical thinking and problem solving skills. Strong written and oral communication.

### Highlights

Proficient in R, SAS, SQL, C++, Fortran, VBA

Advanced Modeling Skills

Project Management Experience

Critical Thinking Skills

Complex Problem Solving Skills

Superior Research Skills

Excellent Written and Oral Communication

Self-motivated Professional

### Experience

PhD Candidate in Finance 08/2010 to Current Company Name City , State

Conduct research in Finance, specifically asset pricing and econometric modeling. Current work includes: 1) Do tax revenues Reduce Agency Costs and Increase Hospital Efficiency? Empirical Evidence from Washington State - conducted using Maximum Entropy Econometrics, 2) Return Distributions under GARCH Process with Sentiment Measures 3) Market Sentiment and its Effects on Stock Returns 4) A State-Space Model for Investor Sentiment and 5) Herding in Option Pricing Models – A State Space Approach.

Visiting Instructor in Finance 09/2013 to 08/2014 Company Name City , State

Taught MBA and Undergraduate Classes in Investments, Financial Markets and Institutions, Bank Financial Management, Introduction to Financial Management

Visiting Asst. Professor in Finance 08/2008 to 06/2010 Company Name City , State

Taught MBA and Undergraduate Classes in Financial Modeling, Strategic Business Problem Solving, Working Capital Management

Research Assistant Professor 01/2001 to 02/2006 Company Name City , State

Principal Investigator on projects for the development of mathematical models for life prediction of Nuclear Waste containers for the Yucca Mountain Nuclear Waste Repository (sponsored by DOE). Taught classes in engineering to graduate and undergraduate students.

Research Scientist 10/1999 to 12/2000 Company Name City , State

Worked on the development of mathematical models for life prediction of turbine engines blades for US Air Force fighter jets.

### Education

Ph.D. : Materials Science and Engineering 6 1999 Georgia Institute of Technology (Georgia Tech) City , State , USA

B. Tech. : Metallurgical Engineering 6 1992 IIT Bombay City , India

Ph.D. : Finance 2015 University of Connecticut City , State , USA

MBA : Finance 12 2007 Gonzaga University City , State , USA

M.S. : Ceramic Engineering 12 1995 Georgia Institute of Technology (Georgia Tech) City , State , USA

### Sample Publications

1) Nanjoshi Shantanu, McPherson Matthew Q, and Friesner Dan, Do tax revenues Reduce Agency Costs and Increase Hospital Efficiency? Empirical Evidence from Washington State, Global Business and Finance Review, Vol 17, Issue 2, Fall 2012, pp 137-160

2) S. A. Nanjoshi and K. Hickman, The Impact of Morningstar Five-Star Ratings, Journal of the Academy of Finance, Summer 2010

3) Nanjoshi Shantanu, Market Sentiment and its Effects on Stock Returns, 2nd International Conference on Emerging Trends in Finance & Accounting, August 9-10, 2013, SDM Institute for Management Development, Mysore, India.

4) Nanjoshi Shantanu, Return Distributions under GARCH Process with Sentiment Measures, 2014 MBAA International Conference, Chicago IL, March 2014

- 5) Nanjoshi Shantanu, A State-Space Model for Investor Sentiment, In Progress
- 6) Nanjoshi Shantanu, Herding in Option Pricing Models – A State Space Approach, In Progress
- 7) K.S. Raja, S. A. Nanjoshi, and M. Misra, Improved Corrosion Resistance of Ni-22Cr-13Mo-4W Alloy by Surface Nanocrystallization Materials Letters, 59 (2005) 570-574.
- 8) S. Mall, S.A. Nanjoshi, and W.J. Porter, Effects of Microstructure on Fretting Fatigue Crack Initiation Behavior of Ti-6Al-4V, Materials Science and Engineering A 383 (2004) 334–340
- 9) Nanjoshi S. & Mall S., Fretting behavior of Ti-6Al-4V under combined high cycle and low cycle fatigue loading, The International Journal of Fatigue 23 (2001) S455-S461.
- 10) Nanjoshi S.A., Thadhani N.N., Modeling The Reaction Synthesis Of Shock-Densified Titanium-Silicon Powder Mixture Compacts, Metallurgical and Materials Transactions B, vol. 31B, no. 2, pp. 307-316B, Apr. 2000.
- 11) Royal T.E., Nanjoshi S.A., Thadhani N.N., Mechanistic Processes Influencing Shock-Chemistry in Powder Mixtures of the Ti-Si, Ti-Al, and Ti-B Systems, Metallurgical and Materials Transactions A, vol. 27A, no. 7, pp. 1761-1771, July 1996

#### Accomplishments

Academic Advisor:

Graduated: 1 PhD. student (2005), 1 M.S. student (2004)

#### Patents:

- J. C. Lacombe, K. S. Raja, S. A. Nanjoshi, M. Misra et al., –Methods for Fabrication of Porous Metal Templates and Growth of Carbon Nanotubes and Utilization Thereof, – US 20050276743 A1
- K. Paramguru, K. S. Raja, S. A. Nanjoshi, M. Misra, –Method of Forming Nanoporous Surfaces and Coating Bioceramic on the Nanoporous Surfaces, – patent application pending, May 2004.