

# ABHISHEK GUPTA

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## EDUCATION

UNIVERSITY OF PENNSYLVANIA, THE WHARTON SCHOOL  
*PhD in Statistics*, 2004 - 2008 (expected)

TEXAS A&M UNIVERSITY, COLLEGE STATION  
*MS in Industrial Engineering*, 2002 - 2004

Thesis: "Optimal Parameter Selection for Electronic Packaging using Sequential Computer Simulations" advised by Dr. Yu Ding.

INDIAN INSTITUTE OF TECHNOLOGY, DELHI  
*Bachelors in Mechanical Engineering*, 1998 - 2002

## AWARDS & FELLOWSHIPS

Doctoral Fellowship from the Wharton School (2004 - present)

Mary G. Natrella Scholarship by the American Statistical Association (Quality & Productivity Section) (2004)

J. Watumull Scholarship (2003 - 2004)

International Education Study Grant, Texas A&M University (2003)

Mecon Scholarship (1998 - 2002)

National Talent Search Scholarship (1996 - 2002)

## PUBLICATIONS

### WORKING PAPERS

Abhishek Gupta, Dean P. Foster, and Lyle H. Ungar, "Unsupervised Learning of Distance Metrics using Predictability".

Abhishek Gupta, Dean P. Foster, and Lyle H. Ungar, "Orthogonal Clustering using Predictability".

### REFEREED

Abhishek Gupta, Yu Ding, L Xu, and Tommi Reinikainen, (2006) "Optimal Parameter Selection for Electronic Packaging using Sequential Computer Simulations," *ASME Transactions, Journal of Manufacturing Science and Engineering*, 128(3), 705-715.

Abhishek Gupta, and Emanuel Parzen, (2004) "Input Modeling Using Quantile Statistical Methods ," *Proceedings of the 2004 Winter Simulation Conference*, pp:728-736.

Yu Ding, Abhishek Gupta, and Dan Apley, (2004) " Singularity of Fixture Fault Diagnosis in Multi-Station Assembly Systems," *ASME Transactions, Journal of Manufacturing Science and Engineering*, 126(1), pp. 200-210.

## TALKS

North East Student Colloquium in Artificial Intelligence, Ithaca, NY, April 2007  
Winter Simulation Conference, Washington D.C., December 2004  
ASA Quality and Productivity Research Conference, Durham, NC, May 2004  
IIE Annual Conference, Houston, TX, May 2004  
ASME International Mechanical Engineering Congress and Exposition, Washington D.C., November 2003  
Nokia Research Center, Irving, TX, August 2003

## TEACHING EXPERIENCE

*Recitation Instructor* for introductory undergraduate statistics in Spring 2006, Fall 2007 and Spring 2008.  
*Teaching Assistant* for various graduate and undergraduate statistics courses, 2004-2006.

## INDUSTRY EXPERIENCE

LEHMAN BROTHERS, New York, NY  
*Summer Associate, Quantitative Credit Research*, June 2007 - Aug 2007  
Quantitative trading strategies involving curve trades for single name CDS and index trading of CDX indices. Also involved in projects on securitization.

THE ROCK CREEK GROUP, Washington, DC  
*Summer Associate*, May 2006 - Aug 2006  
Member of the investment team for the fund of funds with \$3 Billion AUM. Developed asset allocation strategy for their \$ 500MM low-vol portfolio. Techniques included style analysis of hedge fund returns, time series analysis using Kalman filter and shrinkage estimation.

CAPITAL ONE FINANCIAL CORP., McLean, VA  
*Business Analyst, Subprime Account Management*, May 2004 - Aug 2004  
Designed the marketing strategy for the multi-card business. Performed forecast and business assessment. Developed test designs and analyzed results to recommend the mail and creative strategies

## AFFILIATIONS

Institute of Mathematical Statistics  
American Statistical Association  
Society for Industrial and Applied Mathematics  
Institute for Operations Research and the Management Sciences

**REFERENCES**

DEAN P. FOSTER  
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Department of Statistics  
The Wharton School  
University of Pennsylvania  
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ABRAHAM J. WYNER  
Associate Professor  
Department of Statistics  
The Wharton School  
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LYLE H. UNGAR  
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Computer and Information Science  
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