Sandeep is a senior professor at the School of Technology and Computer Science in Tata Institute of Fundamental Research in Mumbai. He received his B. Tech. in Mechanical Engineering from IIT Delhi (1989) and his M. S. in Statistics and Ph.D. in Operations Research from Stanford University (1993). He then worked for a financial credit insurance company (American Credit Indemnity) in Baltimore, US (2 years) followed by a year long stint in Andersen Consulting in India. From December 1996 to December 2002 he was a faculty in the Operations Research Group in the Department of Mechanical Engineering at IIT Delhi. Thereafter he has been at TIFR. He has held visiting positions at many places including at Columbia University, Stanford University and Indian School of Business. In the year 2008, he was on leave from TIFR and headed the quantitative activity in Bank of America's Indian operations. He was then also a member of the Bank of America's executive quantitative council. He is currently on the editorial board of Stochastic Systems. Earlier he has been on editorial boards of Mathematics of Operations Research, Management Science and ACM TOMACS. He is a recipient of IBM faculty partnership award in the year 2001-02 and he co-authored papers that received best paper awards at 4^{th} as well as 6^{th} International ICST Conference on Performance Evaluation Methodologies and Tools (in 2009 and 2012). He spent a sabbatical and was an adjunct at Centre for Advanced Financial Research and Learning (CAFRAL), a research wing of Reserve Bank of India (2015-16). He has consulted with research labs as well as financial firms in India. He has taught financial mathematics to quantitative associates of many leading multinational investment banks based in India. His research interests lie in applied probability including in sequential learning, mathematical finance, Monte Carlo methods, and game theoretic analysis of queues. Lately, he has been involved in modelling Covid-19 spread in Mumbai, and in mathematics of certain epidemiological models.