

# Aryamaan (AJ) Jena

Email : [aryamaan.jena.phd@anderson.ucla.edu](mailto:aryamaan.jena.phd@anderson.ucla.edu)

Website: <http://ajsquestions.github.io>

LinkedIn: <https://www.linkedin.com/in/aj-jena-13b738172/>

Phone: +1 (617) 697-9264

## EDUCATION

---

- **University of California Los Angeles** Los Angeles, CA  
*Doctor of Philosophy in Management Science; Finance* Sep 2025 – Present
- **University of Chicago** Chicago, IL  
*Master of Science in Financial Mathematics; Financial Data Science* Sep 2021 – Dec 2022
- **SP Jain School of Global Management** Sydney, Australia  
*Bachelor of Science in Data Science; Machine Learning* Sep 2018 – Jun 2021

## RESEARCH EXPERIENCE

---

- **Indian Institute of Management** Bengaluru, India  
*Research Associate; Prof. Venkatesh Panchapagesan; Finance* Oct 2024 - Present
  - **Real Estate Finance:** Developed comprehensive Real Estate Pricing Models to evaluate the risk profiles and determine the premium associated with presale housing markets across India.
- **Harvard Business School** Boston, MA  
*Research Associate; Profs. Victoria Ivashina & Josh Lerner, Finance and Entrepreneurship* Jan 2023 - Jun 2024
  - **Portfolio Optimization:** Designed Mean-Variance and Black Litterman Portfolio Optimization simulations in Python to estimate the Cost of Illiquidity on Expected Returns, and the Smoothing Parameter of Volatility of Alternative Assets; made various statistical analyses for return attribution and portfolio performance.
  - **Econometric Data Science:** Constructed a pipeline in Python to build a Big Dataset of all financial firms in the US; applied Synthetic Control Methods to forecast the performance of innovative firms in the absence of a merger.
- **Booth School of Business** Chicago, IL  
*Research Assistant; Prof. Dacheng Xiu, Econometrics and Statistics* Jan 2022 - Jan 2023
  - **Zillow:** Developed supervised machine learning regression models: linear, regularized, and non-parametric to predict real estate pricing error; detailed systematic factors of data contributing to the space of pricing error.
  - **LendingClub:** Developed supervised machine learning classification models: linear, regularized, and non-parametric to predict default rate; created Assignments and Lecture Content from material studied in the project, with expositions and explanations of various machine learning theory topics for MBA students.
- **Indian Statistical Institute** Kolkata, India  
*Summer Research Assistant; Prof. Tanujit Chakraborty, Operations Research* May 2019 - Jul 2019
  - **Machine Learning:** Readings in Ensemble & Hybridized Machine Learning.
- **Teaching:** BUSN 41813 - Decoding FinTech (Prof. Dacheng Xiu), BUSN 20820/41203 - Financial Econometrics (Prof. Jeffrey Russell)

## PROFESSIONAL EXPERIENCE

---

- **Cboe Global Markets** Chicago, IL  
*Derivatives Strategy Analyst Intern; Cboe Labs* Jun 2022 – Dec 2022
  - **VIX and iBoxx Indices:** Numerically developed the series level filtering algorithm for VIX smoothing; automated the broad based index test for the iBoxx index using a self designed SEC EDGAR API in Python.
- **Pareto Frontier Capital** Chicago, IL  
*Quantitative Researcher Intern; Data Science* Oct 2021 – Jan 2022
  - **PCA:** Led the data science team developing supervised and unsupervised machine learning models for cryptocurrency trading signals; created a framework using Principal Component Analysis to improve trading signals.

## SKILLS

---

- **Programming:** Python, R, SQL,  $\text{\LaTeX}$    **Data Science:** NumPy, Pandas, Sci-kit Learn, SciPy, Statsmodels  
**Knowledge:** Machine Learning, Predictive Modeling, Quantitative Research, Financial Data Science