

Aryamaan (AJ) Jena

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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, L^AT_EX **Data Science:** NumPy, Pandas, Sci-kit Learn, SciPy, Statsmodels
Knowledge: Machine Learning, Predictive Modeling, Quantitative Research, Financial Data Science