

AJAY NEHRA

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📍 Gurgaon

Senior Data Scientist with 9+ years of experience in design, development and deployment of data-driven solutions across industries and geographies. IIT Kanpur Graduate with a strong foundation in statistics and machine learning

EDUCATION

Bachelor of Technology

IIT Kanpur

📅 Jul 2010 - May 2014

CGPA: 7.1

SKILLS

Programming Languages: Python, R, SQL, C, Julia

Cloud Technologies: Databricks, Azure & GCP

Data Visualization: Tableau, R Shiny, Power BI

MLOps & Version Control: Kedro, Git, Docker

WORK EXPERIENCE

Senior Data Scientist II

McKinsey & Company

📅 Nov 2019 - Present

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- Engineered an end to end data science pipeline using linear mixed-effects model (LMM) to optimize car pricing and promotions, leading to a 7% increase in sales volume while adhering to budget constraints and business rules.
- Developed high-performance data products to derive revenue growth & promotion planning for fortune 500 clients by integrating econometrics, machine learning techniques, time-series models, and statistics.
- Led cross-functional team collaborations (product owners, business stakeholders and data engineering) to deploy and operationalize data science pipelines across cloud platforms, enhancing model deployment efficiency.

Machine Learning Engineer

INDMoney

📅 May 2019 - Oct 2019

📍 Gurgaon

- Developed a major feature for relationship managers in the INDMoney app to visualize AUM under their coverage, understand client risk profiles, and drive personalized outreach using integrated investment insights.

Senior Consultant - Data Sciences

EY (Ernst & Young)

📅 Oct 2017 - May 2019

📍 Dubai & Mumbai

- Developed Expected Credit Loss (ECL) calculator under IFRS 9, integrating Probability of Default (PD), Loss Given Default (LGD) and Exposure at Default (EAD) models to enable period-specific ECL reporting
- Transformed through-the-cycle PD into point-in-time (PIT) PD for enhanced credit risk accuracy, aligning calculations with regulatory standards and supporting critical decision-making for financial institutions.
- Designed a scalable regulatory framework, fully automating capital stage reporting (Stages 1, 2, and 3), significantly improving transparency, auditability, and efficiency in regulatory compliance and governance processes.

Data Scientist

MasterCard Advisors

📅 Jan 2016 - Jun 2017

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- Developed data-driven customer acquisition strategies, leveraging decision tree to drive targeted upsells and card upgrades based on customer profiling, resulting in a 10% increase in customer engagement.
- Performed k-Means clustering on large volume of transaction records to profile customer segments by spending behavior (e.g., overseas shopper, traveler etc.), leveraging Spark and Hadoop to address large-scale data challenges.
- Optimized acquisition strategies by targeting high-value segments and high-propensity customers, resulting in a 30% reduction in acquisition costs through data-driven outreach.

Business Analyst

Fractal Analytics

📅 Jul 2014 - Dec 2015

📍 Gurgaon

- Built marketing mix models using linear regression and optimized marketing spend, achieving 8% higher lift.
- Developed a visualization tool in R Shiny to assess growth trends and portfolio performance at a high level.