

Ajay Nehra

Contact Information

Email: nehraa.2014@iitkalumni.org

Phone: (+91)-9997272281

[LinkedIn](#)

[GitHub](#)

Summary

Data scientist with 9+ years of experience in development and deployment of data-driven solutions across industries. Highly skilled in Python, R, SQL, and cloud technologies (Databricks & Azure). Excellent problem-solver having strong analytical and critical thinking skills combined with a sound understanding of statistics and machine learning

Education

Indian Institute of Technology (IIT), Kanpur

Jul 2010 - May 2014

Bachelor of Technology in Civil Engineering

Work Experience

McKinsey & Company, Specialist-Data Sciences

Nov 2019 to Present

- Engineered a data science pipeline by integrating a linear mixed-effects model(LMM) to evaluate impact of incentives on car sales volume, followed by an optimization framework that utilizes model coefficients to determine optimal allocations across incentive types, car models, and markets while adhering to budget constraints and business rules
- Led development and deployment of end-to-end solutions for revenue growth management, promotion planning & forecasting for CPG clients and retailers using Econometrics modelling
- Spearheaded collaboration with cross-functional teams (data engineers and business stakeholders) to implement and operationalise big data pipelines for efficient data processing, model deployment and monitoring.
- Research and development to identify new opportunities for revenue growth and profit optimization by leveraging machine learning models and statistical methods

IND-Money, Machine Learning Engineer

May 2019 to Oct 2019

- Designed and Developed ETL pipelines to integrate third party vendor data into IND-Money app

EY (Ernst & Young), Senior Consultant-Data Sciences

Oct 2017 to May 2019

- Designed and implemented time-variant Expected Credit Loss (ECL) models under IFRS 9, developing Probability of Default (PD) and Loss Given Default (LGD) models to estimate risk at each reporting period, enabling accurate credit loss measurement across loan term structures for major financial institutions in the Gulf region.
- Built automated, end-to-end data pipelines for ECL calculation and regulatory reporting by designing efficient ETL workflows and embedding model monitoring and recalibration processes, reducing manual effort and ensuring timely, accurate compliance with IFRS 9 requirements.
- Integrated scenario analysis and governance workflows into the ECL pipeline to support regulatory audits and compliance tracking, establishing a robust governance framework that aligns with regulatory standards and enhances transparency

MasterCard Advisors, Data Scientist

Jan 2016 to Jun 2017

- Developed data-driven solutions for banks and merchants by training machine learning models on transactional data.
- Leveraged big data technologies like (spark & hadoop) to manage high volume and velocity of transactional data

Fractal Analytics, Business Analyst

Jul 2014 to Dec 2015

- Conducted marketing mix modeling using Log-Linear model to assess effectiveness of marketing events for CPG clients
- Developed a visualization tool in R Shiny to analyze and visualize the growth and its drivers for CPG clients

Skills

Programming Languages: Python, R, SQL, C

Data Processing Tools: PySpark, Apache Spark (Hadoop & Databricks), ETL processes

Cloud Technologies: Azure

Mathematical & Statistical Skills: Probability & Statistics, Linear Algebra, Numerical Methods, Optimization

MLOps & Version Control: Kedro, Git, Docker

Data Visualization: Tableau, R Shiny, Power BI

Achievements

All India Rank 1771 in IIT JEE 2010 (top 0.4%) and 2575 in AIEEE 2010 (top 0.3%)

Filed 6 patents on payment systems technologies and solutions in Mastercard Advisors