

Ajay Nehra

Contact Information

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Summary

Data scientist with 8+ years of experience in development and deployment of data-driven solutions across industries. Highly skilled in Python, R, SQL, and cloud technologies (Databricks, Azure and AWS). Strong analytical and critical thinking skills combined with a deep understanding of statistical modeling and machine learning algorithms. Proactive in applying new techniques and methodologies to enhance the team's capabilities

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

- Leveraged machine learning algorithms to uncover price patterns and opportunities for revenue and profit optimization.
- Led the development and deployment of pricing models, profit and revenue optimization solutions for CPG clients.
- Collaborated with cross-functional teams (data engineers, IT and business stakeholders) to implement and operationalise big data pipelines for efficient data processing, model deployment and monitoring.

IND Wealth, Senior Machine Learning Engineer

May 2019 to Oct 2019

- Implemented Dynamic Asset Allocation and Portfolio Rebalancing strategies to optimize portfolio for HNI's
- Using Spark & Hadoop created data pipelines to process third party application data to train machine learning models

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

Oct 2017 to May 2019

- Deployed credit scoring models by implementing logistic regression, random forests, and gradient boosting to assess creditworthiness and enable informed lending decisions for banks in Dubai, Abu Dhabi, Kuwait, Qatar, and Bahrain.
- Played a key role in development of robust stress testing frameworks that complied with regulatory guidelines and enhanced the banks' ability to withstand economic downturns
- Created ETL pipelines to automate the regulatory requirements of banks and internal reporting.

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 comprehensive dashboard/visualization tool using R Shiny to analyze and visualize the growth and its drivers for Consumer Packaged Goods (CPG) clients and channels.

Skills

Programming Languages: Python & PySpark, R, SQL, C

Cloud Technologies: Spark on Hadoop & Databricks, Azure & AWS for cost efficient storage and Computation

Core Engineering: Probability & Statistics, Linear Algebra, Numerical Methods for Computation

MLOps: Git, Docker, Jenkins

Visualisation: Tableau, R Shiny and 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

Won 2 H.E.A.R.T "Highlighting Excellence and Recognizing Teamwork" awards at Mastercard Advisors.

Interests Outside Work

Swimming, playing football, poker, friends and family