AJAY NEHRA

nehra.ajay.2014@gmail.com   (+91)-9997272281   ⚲ 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
McKinsey & Company

📅 Nov 2019 – Present
⚲ Gurgaon

- Engineered an end-to-end modeling pipeline using linear mixed-effects models to estimate elasticities across car models and geographies, enabling optimized budget allocation and driving a 7% uplift in sales.

- Developed high-performance data products to derive revenue growth and promotion planning for Fortune 500 clients by integrating econometrics, machine learning techniques, time-series models, and statistics.

- Translated ambiguous business objectives into structured analytical problems and delivered actionable insights that directly influenced product and investment decisions across CPG and automotive clients.

- Worked closely with product managers and engineering teams to embed models into decision workflows, ensuring technical robustness, stakeholder alignment, and successful adoption across global client teams.

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.

- Collaborated with product and analytics teams to identify data-driven opportunities for feature improvement

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
⚲ Gurgaon

- 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.

- Created automated dashboards and reports in R Shiny to visualize portfolio performance and support strategic decision-making by senior leadership.