

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: Azure, Databricks

Data Visualization: Tableau, R Shiny, Power BI

MLOps & Version Control: Kedro, Git, Docker

WORK EXPERIENCE

Specialist - Data Sciences

McKinsey & Company

📅 Nov 2019 - Present

📍 Gurgaon

- Engineered an end to end data science pipeline using linear mixed-effects model (LMM) to optimize price of cars, 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 CPG clients using econometric modeling and machine learning techniques, resulting in a 10% increase in revenue
- Led cross-functional team collaborations to deploy and operationalize data science pipelines, enhancing model deployment efficiency and reducing processing time by 40%.

Machine Learning Engineer

INDMoney

📅 May 2019 - Oct 2019

📍 Gurgaon

- Developed an expense tracking system from transaction SMS data using Named Entity Recognition (NER) and supervised text classification, accurately tagging expenses into various categories

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.
- Developed a visualization tool in R Shiny to assess growth trends and portfolio performance at a high level.