

AJAY NEHRA

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📍 Gurgaon

Senior Data Scientist with 9+ years of end-to-end ownership in ML design, modeling, and deployment.
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.
- Mentored 10+ junior data scientists; reviewed code, validated models, and standardized pipeline development using Kedro.

Machine Learning Engineer
INDMoney

📅 May 2019 – Oct 2019
📍 Gurgaon

- Developed a feature-rich dashboard in INDMoney app for relationship managers 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

- Built an Expected Credit Loss (ECL) pipeline using logistic regression to estimate TTC PD, LGD, and EAD, improving credit risk forecasts and increasing lending efficiency by 20% through reduced default rates.
- Derived PIT PD from TTC PD by overlaying macroeconomic factors and exposure timelines, enabling period-specific credit loss estimation required under IFRS 9 and improving provisioning accuracy.
- Built a unified pipeline for IFRS 9 stress testing and regulatory reporting by automating scenario generation, model outputs, and disclosures, improving transparency and reducing turnaround time by over 65%.

Data Scientist
MasterCard Advisors

📅 Jan 2016 – Jun 2017
📍 Gurgaon

- Built machine learning pipelines using Spark and Hadoop to process Mastercard's large-scale transaction data, enabling k-means clustering and decision tree models that drove targeted bank and merchant strategies.
- Improved customer acquisition by identifying high-propensity segments and optimizing targeting across banking partners, resulting in a 10% uplift in engagement and 30% reduction in acquisition cost.
- Co-inventor on eight patent applications, including one granted and active—enabling real-time delivery rerouting based on user bids and location triggers: US20180349851A1.

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 dashboards and reports in RShiny to visualize portfolio performance and support strategic decision-making.
- Collaborated with client teams to embed model outputs into budget planning workflows and strategic reviews.