Aarij Rehman

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EDUCATION

Northwestern University   September 2020 – June 2021
M.S. Computer Science 4.0/4.0   *Evanston, IL*

Northwestern University   September 2017 – June 2021
B.S. Industrial Engineering 3.7/4.0   *Evanston, IL*

WORK EXPERIENCE

Citadel Securities   August 2023 – September 2024
Software Engineer   *Chicago, IL*
- Software engineer within the COES Data platform team working with a mix of Python and C++
- Redesigned the core ETL pipeline as part of a database migration from Yellowbrick to Google Bigquery
- Upgraded data consumers for Clearing and Transaction pipelines from Kafka streaming to gRPC polling
- Identified and reduced low volume Kafka topics using Burrow to measure producer-consumer lag
- Buillt a pipeline to stream and persist APAC market data into Bigquery to support regulatory reporting
- Supported a Kubernetes cluster migration via transitioning both Docker containers and cluster secrets

Akuna Capital   January 2022 – January 2023
Software Engineer   *Chicago, IL*
- Software engineer within the Risk team working with Python
- Built a service to track changes to market maker protections (MMPs) for trading engines
- Interfaced with CBOE and NASDAQ APIs for reading and writing engine protections
- Created an automated process in Apache Airflow to calculate initial covariances

J.P. Morgan   July 2020 – August 2020
Trading Intern: Interest Rates   *New York, NY*
- Analyzed realized volatility for swap quotes surrounding economic events over the last 10 years
- Predicted 30 Year Swap Spreads based on outcomes of a Treasury Refunding Announcement
- Built a model for the algo desk that analyzed hit ratios based on quotes' distances from Bloomberg mid-prices

PROJECTS

Bluetooth-Enabled Wi-Fi Monitor | *C, GDB*   January 2021 – March 2021
- Built a system of devices which monitors a Wi-Fi network and communicates information over Bluetooth Advertisements
- Enabled Wi-Fi connectivity for Nordic Microcontrollers using ESP Wi-Fi modules
- Designed a central-peripheral communication scheme where Wi-Fi metrics are requested over Bluetooth by a central and measured on demand by 2 or more peripherals

Denver Public Schools Vehicle Routing | *Python, Jupyter Notebook*   April 2018 – June 2020
- Routed vehicles used to deliver students' lunches for the DPS school district
- Reduced the number of vehicles necessary from 11 to 9 using a modified Clarke-Wright Savings algorithm
- Delivered a tool that allows the client to randomly generate feasible routes given any set of destinations

SKILLS & INTERESTS

Software: Python, C++, Java, Bash, SQL, Go, C, LaTeX
Tools: Git, GCS, S3, BigQuery, Terraform, Kubernetes, Docker, Linux, Datadog, Jenkins
Interests: Nutrition, Home Improvement, Chess, Poker