

Aarij Rehman

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EDUCATION

Northwestern University

Sep 2017 – Jun 2021

B.S. Industrial Engineering & M.S. Computer Science

Evanston, IL

- B.S. GPA – 3.65, M.S. GPA – 4.0
- B.S. in Industrial Engineering 2017-2021 & M.S. in Computer Science 2020-2021

WORK EXPERIENCE

J.P. Morgan

August 2021 – September 2021

Interest Rate Exotics Analyst

New York City, New York

- Analyst on the J.P. Morgan Exotic Swaps Desk
- Created Python text scraping tool to automate reading hedge fund quotes

J.P. Morgan

July 2020 – August 2020

Interest Rate Options Intern

New York City, New York

- Worked as a summer intern for the swap derivatives desk
- 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

Computer Science 214: Data Structures

April 2020 – June 2020

Undergrad Teaching Assistant

Evanston, IL

- Worked with course staff to facilitate the teaching of data structures
- Held weekly office hours where students came in for help with coding assignments, homeworks, and theory
- Graded and provided feedback on assignments every week

TD Ameritrade

June 2019 – August 2019

Active Trader Internship

Chicago, IL

- Automated processes involving employees' bonus structures saving managers over 20 hours per quarter
- Won 1st in firm-wide Ideation Challenge presenting directly to CEO and EVP
- Helped rework options education platform to better explain option fundamentals

PROJECTS

Bluetooth-Enabled Wi-Fi Monitor (C Language)

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)

April 2020 – 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 sites

SKILLS & INTERESTS

Software/Skills: Python, Go, JS, Rust, C, SQL, Bloomberg, LaTeX

Interests: Poker, Home Improvement, Chess