

Aarij Rehman

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EDUCATION

Northwestern University <i>M.S. Computer Science 4.0/4.0</i>	September 2020 – June 2021 <i>Evanston, IL</i>
Northwestern University <i>B.S. Industrial Engineering 3.7/4.0</i>	September 2017 – June 2021 <i>Evanston, IL</i>

WORK EXPERIENCE

Citadel Securities <i>Software Engineer</i>	August 2023 – Present <i>Chicago, IL</i>
<ul style="list-style-type: none">• 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• Supported a Kubernetes cluster migration via transitioning both Docker containers and cluster secrets	
Akuna Capital <i>Software Engineer</i>	January 2022 – January 2023 <i>Chicago, IL</i>
<ul style="list-style-type: none">• 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 <i>Trading Analyst: Interest Rates</i>	August 2021 – September 2021 <i>New York, NY</i>
<ul style="list-style-type: none">• Worked as an analyst on the J.P. Morgan exotic rates desk• Created Python text scraping tool to automate reading hedge fund quotes from Bloomberg Terminal chat	
J.P. Morgan <i>Trading Intern: Interest Rates</i>	July 2020 – August 2020 <i>New York, NY</i>
<ul style="list-style-type: none">• 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 <i>C, GDB</i>	January 2021 – March 2021
<ul style="list-style-type: none">• 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 <i>Python, Jupyter Notebook</i>	April 2018 – June 2020
<ul style="list-style-type: none">• 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, Bash, SQL, C++, Go, C, LaTeX
Tools: Git, GCP, Terraform, Kubernetes, Docker, Linux, Datadog, Jenkins
Interests: Nutrition, Home Improvement, Chess, Poker