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 – Present
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 using GRPC instead of Kafka
- Supported a Kubernetes cluster swap by migrating and encrypting secrets across clusters

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 August 2021 – Sep 2021
Trading Analyst: Interest Rates *New York, NY*

- 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 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* Jan 2021 – Mar 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/Skills: Python, Bash, SQL ,C++, Go, C, Bloomberg, LaTeX
Interests: Nutrition, Home Improvement, Chess, Poker