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

Akuna Capital **January 2022 – Present**
Python Software Developer *Chicago, IL*

- Work as a python developer within the Risk team
- Built a service to track changes to market maker protections (MMPs) for trading engines
- Created an automated process in Apache Airflow to calculate initial covariances
- Built a Grafana Dashboard to monitor MMP breaches

J.P. Morgan **August 2021 – September 2021**
Interest Rate Exotics Analyst *New York City, New York*

- Worked as an analyst on the J.P. Morgan exotic rates 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 rates options 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

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 destinations

SKILLS & INTERESTS

Software/Skills: Python, Go, Rust, C, SQL, Bloomberg, LaTeX
Interests: Home Improvement, Chess, Poker, Nutrition