**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