

ALY SOMANI

<https://alysomani.github.io/> | aly.somani@mail.utoronto.ca | +1-647-871-2765 | Canadian, Pakistani

SKILLS

Research: empirical microeconomics, causal inference, quasi-experimental research designs, regression discontinuity, difference-in-difference, matching, instrumental variables

Programming: STATA, Python, R, SQL

Languages: English (native), Urdu (mother tongue)

EDUCATION AND CERTIFICATIONS

PhD in Economics , University of Toronto	Expected 2023
JOB MARKET PAPER: Using administrative data from British Columbia and a difference-in-differences design that uses a matched comparison group as well as the timing of the layoff, I find that parental layoffs have no significant short-term effect on children's test scores. Estimates relying on a single difference using a matched comparison group without matching on past ability and parental inputs are susceptible to bias.	
MA in Economics , University of Toronto	2017
BMath in Mathematical Economics , University of Waterloo	2012
CFA® Charterholder	2016 – 2018

PROFESSIONAL EXPERIENCE

Research Analyst , Sprott Asset Management	2012 – 2017
<ul style="list-style-type: none">▪ Part of the fixed income team managing C\$250m in assets▪ Developed analytics with Python and SQL to identify investment opportunities. Major projects:<ul style="list-style-type: none">○ A momentum-based dynamic asset allocation strategy○ Proprietary market risk and momentum indicators○ Time-series forecasting models and quantitative trading strategies for foreign exchange rates▪ Wrote monthly commentaries to update clients on the fund's performance and strategy changes▪ Recruited and supervised interns	

ACADEMIC WORK EXPERIENCE

Teaching Assistant , University of Toronto	2017 – 2023
ECO 220: Introduction to Data Analysis and Applied Econometrics	
Instructor , University of Toronto	Summer 2020
ECO 220: Introduction to Data Analysis and Applied Econometrics	
Research Assistant , Gustavo Bobonis	2018 – 2020
Tasks: event study, bootstrap standard errors, and data visualization in STATA	
Research Assistant , Natalie Bau	2017 – 2018
Tasks: data clean-up, data setup, and production function estimation in STATA	

AWARDS AND GRANTS

SSHRC Canada Graduate Scholarship Doctoral Scholarship (\$105,000)	2020 – 2023
UofT Department of Economics PhD Students Research Grant (\$10,000)	2021
Canadian Research Data Centre Network (CRDCN) Emerging Scholars Grant (\$1,000)	2021
Ontario Graduate Scholarship (\$10,000, \$15,000)	2016, 2019