

# ALY SOMANI

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## SKILLS

**Research:** applied microeconomics, labour economics, causal inference, quasi-experimental research designs, regression discontinuity, event study, difference-in-difference, matching

**Programming:** STATA, Python, R, SQL

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

## EDUCATION AND CERTIFICATIONS

<b>PhD in Economics</b> , University of Toronto	Expected June 2023
<i>Job market paper:</i> The Effect of Parental Layoff on Children's Academic Performance	
<i>Committee:</i> Kory Kroft (supervisor), Gustavo Bobonis, David Price	
<b>MA in Economics</b> , University of Toronto	2017
<b>BMath in Mathematical Economics</b> , University of Waterloo	2012
<b>Chartered Financial Analyst</b>	2016 – 2018

## PROFESSIONAL EXPERIENCE

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

## ACADEMIC WORK EXPERIENCE

<b>Teaching Assistant</b> , University of Toronto	2017 – 2023
ECO 220: Introduction to Data Analysis and Applied Econometrics	
<b>Instructor</b> , University of Toronto	Summer 2020
ECO 220: Introduction to Data Analysis and Applied Econometrics	
<b>Research Assistant</b> , Gustavo Bobonis	2018 – 2020
Tasks: event study, bootstrap standard errors, and data visualization in STATA	
<b>Research Assistant</b> , 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 Faculty of Arts and Sciences Fellowship (\$50,000)	2016 – 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