

ALY SOMANI

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SKILLS

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

Programming: STATA, Python, R, SQL

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

EDUCATION AND CERTIFICATIONS

PhD in Economics , University of Toronto	Expected 2023
MA in Economics , University of Toronto	2017
BMath in Mathematical Economics , University of Waterloo	2012
Chartered Financial Analyst (CFA) Charter	2016 – 2018

PROFESSIONAL EXPERIENCE

Research Analyst , Sprott Asset Management	2012 – 2017
<ul style="list-style-type: none"> Helped manage fixed income funds (approx. C\$250m) 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 Development of proprietary market risk and momentum indicators Time-series forecasting models for foreign exchange rates Recruited and supervised interns Spearheaded the transition from a pdf- to a web-based analytics platform Updated clients on the fund's performance and strategy changes with monthly commentaries 	
Internships	2006 – 2012
Sprott Asset Management, Manulife Financial, The Economical Insurance Group, Mercer	

ACADEMIC WORK EXPERIENCE

Instructor / Teaching Assistant , University of Toronto	Summer 2020/2017 – 2023
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 (\$15,000 x 2)	2016, 2019

Citizenship: Canadian, Pakistani