

ALY SOMANI

<https://alysomani.github.io/> | aly.somani@mail.utoronto.ca | +1-647-871-2765 | **Citizenship:** 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
<i>Working papers:</i>	
1. The Kids Are All Right: Parental Job Loss and Children's Academic Performance (job market paper)	
2. Majority Reaction to Minority Representation in Local Government	
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">Helped manage fixed income funds (approx. 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 strategyProprietary market risk and momentum indicatorsTime-series forecasting models for foreign exchange ratesQuantitative foreign exchange trading strategiesRecruited and supervised internsWrote monthly commentaries to update clients on the fund's performance and strategy changes	

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