

Aaron Niskin

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Skills and Languages

Advanced: Spanish | STATISTICAL ANALYSIS, PORTFOLIO CONSTRUCTION, SIGNALS RESEARCH

Intermediate: Hebrew | PROGRAMMING, SOFTWARE DESIGN, CLOUD ARCHITECTURE

Basic: German, Russian | FRONT END SECURITY, CODE OPTIMIZATION

Education

New College of Florida

Master of Science In Data Science

Sarasota

2016–2018

Florida International University

Bachelor of Science in Mathematics - Minors in Physics and English

Miami

2012–2015

– Graduated Cum Laude GPA – 3.64 (3.79 in major)

– Dean's List (6 times)

Experience

Finance.....

BlackRock Inc.

San Francisco, CA

Quantitative Researcher, Systematic Active Equity

2018–Present

- Implemented signals using a wide variety of algorithms including Linear Models, GBM, Neural Networks, KNN, etc.
- Implemented contextual embeddings (e.g. Bert, GPT-3, etc.) for various NLP tasks.
- Researched and put into production signals driving over \$100M of daily trades.
- Produced signals using all kinds of datasets, including alternative, fundamental, and text-based.
- Focused on US Equities, but conducted research for global equities markets.
- Focused on Stock Selection, but also conducted macro-economic, industry, country, factor-timing, and signal-combination research.

BlackRock Inc.

San Francisco, CA

Summer Analyst, Scientific Active Equity

2017

- Assessed the viability of using automated machine learning for alpha generation research
- Developed a variable importance assessor for black box machine learning models

STEM.....

Florida Vocation Institute

Miami, FL

Computer Science Instructor

2015–2016

- Taught and created syllabi for several courses and created a free online course (currently live at www.fvi-grad.com)

Math-Busters (www.Math-Busters.com)

Miami, FL

Co-founder and Math/Science/Computing Tutor

2010–2015

- Tutored all levels of students and maintained a perfect rating with 100+ ratings and 450+ hours logged

Military.....

1-38 Infantry Regiment, 4/2 ID, US Army

Fort Lewis, WA

Infantryman

2004–2009

- Deployed to Iraq for OIF V from 2007-2008 and fought forest fires in Winthrop, Washington
- Trained at the John F. Kennedy Special Warfare Center and School in Fort Bragg, NC
- Secret Clearance, Combat Lifesaver, FBCB2, and other certifications