Aaron Niskin

☎ (305) 894-6475 • ✉ aaron@niskin.org

🖰 aaron.niskin.org • ⌱ amniskin • in /in/aaron-niskin

Education

New College of Florida   **Sarasota**
Master of Science In Data Science   *2016–2018*

Florida International University   **Miami**
Bachelor of Science in Mathematics, Minors in Physics and English   *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 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 equity 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 (Intern), Scientific Active Equity   *2017*

– Assessed the viability of using automated machine learning for alpha generation research
– Assessed a variety of variable importance and model explanation algorithms for use in black-box models
– Developed a Bayesian variable importance assessor for black box machine learned models

STEM

Florida Vocation Institute   **Miami, FL**
Computer Science Instructor   *2015–2016*

– Created and taught syllabi for several courses and created a free online course

Math-Busters (math-busters.com)   **Miami, FL**
Co-founder and Math/Science/Computing Tutor   *2010–2015*

– Tutored all levels while maintaining a perfect rating with 100+ ratings and 450+ hours logged

Military

US Army   **Fort Lewis, WA**
Infantryman, 1-38 Infantry Regiment, 4/2 ID   *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

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