

# Aaron Niskin

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## Experience

### BlackRock, Inc. – SYSTEMATIC ACTIVE EQUITY

San Francisco, CA

2022–Present

*Vice President, Quantitative Researcher*

2018–2022

*Associate, Quantitative Researcher*

- Researched and put into production signals driving over \$100M of daily trades
- Researched stock selection, macro, style-timing, signal-combination, and ESG signals
- Used facial recognition to measure management diversity
- Developed a framework for statistically sound ancillary testing used to inform signal construction
- Experience with Linear Models, GBM, Neural Networks, KNN, Embeddings, Autoencoders, etc.
- Implemented contextual embeddings (e.g. Bert, GPT-3, etc.) for various NLP tasks
- Experience with alternative, fundamental, market microstructure, and text-based (conference calls, etc.) datasets
- Focused on US Equities, but conducted research for global equity markets
- Worked with the Stanford AI lab to create a model for optimal combination of signals with minimal coverage overlap
- Created a signal-combination model that weights training data by similarity to major risk event stress tests

### BlackRock, Inc. – SYSTEMATIC ACTIVE EQUITY

San Francisco, CA

2017

*Intern, Quantitative Researcher*

- 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

### Florida Vocational Institute

Miami, FL

2015–2016

*Computer Science Instructor*

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

### Math-Busters

Miami, FL

2010–2015

*Co-founder and Tutor*

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

### US Army – 1-38 INFANTRY REGIMENT, 4/2 ID

Fort Lewis, WA

2004–2009

*Infantryman*

- 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

Spanish (Intermediate)

Hebrew (Intermediate)

German (Basic)

MACHINE LEARNING

OPTIMIZATION

MATHEMATICS

RESEARCH

RESEARCH INFRASTRUCTURE

PORTFOLIO CONSTRUCTION

## Education

### New College of Florida

Sarasota, FL

2016–2018

*MSc in Data Science*

### Florida International University

Miami, FL

2012–2015

*BSc in Mathematics with Minors in Physics and English*

- Graduated Cum Laude GPA – 3.64 (3.79 in major)
- Dean's List (6 times)