

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

- Researcher at a \$80B quantitative equity focused asset manager and hedge fund
 - Researched and put into production signals driving over \$100M of daily trades
 - Researched stock selection, macro, style-timing, signal-combination, crypto, and ESG signals
 - Focused on US Equities, but conducted research for global equity and crypto markets
 - Experience with alternative, fundamental, market microstructure, and text-based datasets
- Experience with various Machine Learning and statistical models
 - Experience with Linear Models, GBM, Neural Networks, Embeddings (typically for NLP), Autoencoders, etc.
 - Used facial recognition to measure management diversity
 - Experience with various infrastructures, e.g. spark, redshift, athena, Amazon Sagemaker, etc.
- Experience with developing statistical algorithms
 - Developed a framework for statistically sound ancillary testing used to inform signal construction
 - Created a signal-combination model that weights training data by similarity to major risk event stress tests
 - Worked with the Stanford AI lab to create a model to combine signals with minimal coverage overlap

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

MACHINE LEARNING
RESEARCH
PYTHON

OPTIMIZATION
RESEARCH INFRASTRUCTURE
CLOJURE

MATHEMATICS
PORTFOLIO CONSTRUCTION
HEBREW/SPANISH (INTERMEDIATE)

Education

New College of Florida

Sarasota, FL

2016–2018, GPA: 3.73

MSc in Data Science

- Worked with industry data from companies like Akamai and public data from sources like Kaggle, etc.

Florida International University

Miami, FL

2012–2015, GPA: 3.64 (3.79 in major)

BSc in Math with Minors in Physics and English

- Graduated Cum Laude, Dean's List 6 times
- Focused on Abstract Algebra and Differential Geometry