Abolfazl (Arash) Sodagartojgi

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# EDUCATION

**Doctor of Philosophy (PhD), Statistics Sep 2022 – Present**

RUTGERS UNIVERSITY, New Brunswick, NJ

**Bachelor of Science, Mathematics/Double Major: Economics Jan 2016 – May 2019**

JAMES MADISON UNIVERSITY, Harrisonburg, VA

# HONORS and AWARDS

**James Madison University College of Business Valedictorian:**

Recognized for achieving the highest academic standing in the College of Business Class of 2019.

**Scholarship of Distinction; JMU CGE Scholarship Winner:**

Awarded for outstanding academic achievements and contributions to the JMU Center for Global Engagement.

# SKILLS and CERTIFICATIONS

* **Technical Skills**: Proficient in MATLAB, SAS, Python, SQL, R, VBA, and Microsoft Office Suite
* **Certificates:** FINRASeries 7, Series 79, Series 63, and Certified Financial Risk Manager (FRM)

# RELEVANT EXPEREINCE

**TEACHING ASSISTANT – *Rutgers University, Department of Statistics* Sep 2022 – Present**

* Led undergraduate lectures in topics like hypothesis testing and linear regression, improving class average scores.
* Hosted weekly recitation sessions using SPSS and R, bolstering students' computational skills.
* Assisted instructors in exam creation, grading, and feedback, ensuring pedagogical objectives were met.

**RESEARCH ASSISTANT – *Rutgers University, Department of Statistics* Sep 2022 – Present**

* Conducted advanced statistical research in Gaussian processes, focusing on the application and enhancement of time series analysis for predictive modeling and forecasting accuracy under the guidance of Professor Ying Hung.
* Analyzed large datasets to model temporal trends and seasonal patterns, successfully improving model robustness and forecast reliability.
* Collaborated with cross-disciplinary teams to integrate statistical theories with practical machine learning applications, enhancing the predictive accuracy of models.

**COMMODITY DERIVATIVES TRADING ANALYST- *Rabobank, NewYork* Oct 2020 – July 2022**

* Actively managed roles at both energy and agriculture trading desks, collaborating seamlessly with global sales.
* Engineered various pricing and booking tools utilizing Excel VBA, enhancing operational efficiency and accuracy.
* Executed pricing strategies for a diverse range of financial derivatives, including dairy and heating oil options.
* Advanced trading acumen, executing and analyzing commodity hedges using futures, options, and structured products.
* Provided pivotal support to senior traders across international markets, facilitating the strategic execution of hedges on multiple platforms.
* Ensured trade accuracy and compliance with risk management protocols, preventing breaches of risk limits.
* Liaised with brokers for order placement and timely acquisition of quotes, bolstering sales desk responsiveness.
* Generated comprehensive end-of-day reports to assess commodity position health, informing strategy adjustments.

**CORPORATE DERIVATIVES SALES ANALYST- *Rabobank, NewYork* Aug 2019 – Mar 2021**

* Engineered robust financial hedging models that fortified the market positions of food and agriculture clients across North America, aligning risk profiles with market opportunities.
* Achieved expertise in structuring a variety of interest rate swaps, delivering tailored solutions that optimized financial performance for international clientele.
* Pioneered the development of dynamic commodities hedging dashboards, which enabled clients to monitor and strategize in real-time, enhancing decision-making processes.
* Conducted sophisticated analysis and devised comprehensive models for currencies and interest rates, which were instrumental in guiding clients’ financial strategies and managing economic exposures.

**RESEARCH ASSISTANT – *James Madison University, Department of Computer Information Systems* Aug 2017– Dec 2017**

* Collected and organized healthcare delivery data for Fredericksburg hospitals.
* Controlled risk through analysis of data from aggregate claim reports and other external sources.
* Utilized Excel skills (VLOOKUP, Index and Match, circular reference, PivotTable) to create and update 200+ spreadsheets.
* Utilized R programming language to run different time series analysis methods such as ARIMA, VAR, and MA.

# PUBLICATIONS ([GOOGLE SCHOLAR](https://scholar.google.com/citations?hl=en&user=l0vfBEwAAAAJ))

[1] Abdollahi, S. A., Pourabadeh, A., Alishiri, M., **Sodagartojgi, A**., Ranjbar, S. F., Ehghaghi, M. B., & Talati, F. (2024, January).

“*Modeling and optimization of efficient removal of diclofenac and naproxen based on chemometric approaches*”. Published by Elsevier

in Water Resources and Industry, 31, 100238.

[2] Talebzadeh, M**., Sodagartojgi, A**., Moslemi, Z., Sedighi, S., Kazemi, B., & Akbari, F. (2024, March).

“*Deep learning-based retinal abnormality detection from OCT images with limited data*”. World Journal of Advanced Research and Reviews, 21(3), 690-698.

[3] Dokhanian, S., **Sodagartojgi, A.,** Tehranian, K., Ahmadirad, Z., Khorashadi Moghaddam, P., Mohsenibeigzadeh, M**.** (2024, April).

“*Exploring the impact of supply chain integration and agility on commodity supply chain performance”.* World Journal of Advanced Research and Reviews, 22(1), 441-450.

[4] Tashakkori, A., Erfanibehrouz, N., Mirshekari, S., **Sodagartojgi, A.**, Gupta, V. (2024, July). “*Enhancing stock market prediction accuracy with recurrent deep learning models: A case study on the CAC40 index*”. World Journal of Advanced Research and Reviews, 23(1), 2309-2321.