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Aditya Chaudhry

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EDUCATION

University of Chicago *2018 – Present*
Booth School of Business – Ph.D. Finance

- *Honors & Awards:* National Science Foundation Graduate Research Fellowship Recipient
- *GRE Scores:* Quantitative – 167, Verbal – 168
- *Key Coursework:* Asset Pricing (4 quarters), Econometrics (4 quarters), Macroeconomics (3 quarters), Corporate Finance (2 quarters) , Stochastic Calculus (1 quarter)

University of Virginia *2014 – 2018*
McIntire School of Commerce – B.S. Commerce (*Finance Concentration*)
College of Arts and Sciences – B.A. Mathematics (*Financial Math Concentration*)

- *Cumulative GPA:* 3.99
- *Honors & Awards:* Joseph Goldstein Distinguished Award in Finance (top finance graduate), Raven Society, Beta Gamma Sigma (top 10% of McIntire School of Commerce), Echols Scholar (top 6.5% of College of Arts and Sciences)

Thomas Jefferson High School for Science and Technology (TJHSST) *2010 – 2014*

RESEARCH AND PUBLICATIONS

Aditya Chaudhry, Sangmin Oh. "High-Frequency Expectations from Asset Prices: A Reinforcement Learning Approach", 2020.

Aditya Chaudhry. "Market Segmentation and Non-Parametric Asset Pricing", 2018.

Aditya Chaudhry, Pan Xu and Quanquan Gu. "Uncertainty Assessment and False Discovery Rate Control in High-Dimensional Granger Causal Inference", in Proc. of the 34th International Conference on Machine Learning (ICML), Sydney, Australia, 2017.

PROFESSIONAL EXPERIENCE

AQR Capital Management – Greenwich, CT (*https://www.aqr.com/*) *June 2017 – August 2017*
Summer Research Analyst – Conducted alpha research for global macro event-driven trading strategies. Carried out research process from data accumulation to model selection to signal construction and backtesting.

FiscalNote – Washington, D.C. (*https://www.fiscalnote.com/*) *June 2016 – August 2016*
Data Science Intern – Applied machine learning, natural language processing, and deep learning techniques to assess the impact of legislation on industry. Evaluated legislative trading signals via back tests and multi-factor asset pricing models.

University of Virginia – Charlottesville, VA *August 2015 – December 2015*
Grader for Department of Mathematics – MATH 2310 (Multivariable Calculus)

Novetta – McLean**,** VA (*https://www.novetta.com/*) *June 2015 – August 2015*
Data Analyst Intern - Applied machine learning, computer vision, and signal processing techniques to develop a suite of analytics tools to extract insights from images, audio, and video. Worked in a collaborative setting to analyze unstructured big data sets.

SCHOLARSHIPS, LEADERSHIP, AND COMMUNITY SERVICE

Scholarships	National Science Foundation Graduate Research Fellowship (2018 – Present) Wachovia Bank Scholarship (2017) National Merit Scholarship (2014 -2018)
Leadership	Alternative Investment Fund – Chief Risk Officer (2016 – 2018)
Community Service	Echols Mentor Math Majors of America Tournament for High Schools Volunteer UVA SEAS Open House Volunteer
Professional Associations	Student Member, International Association of Quantitative Finance

SKILLS

Languages: Python, R, MATLAB, Mathematica, Java, C++, SQL, VBA, Android SDK, HTML, JavaScript

Statement of Interest

My interest in artificial intelligence (AI) stems from its ability to enable more precise measurement of economic variables with fewer structural assumptions. I have been interested in AI since my undergraduate studies, when I conducted machine learning research before my interest shifted to finance. My first work involved de-biasing the LASSO estimator in a time-series setting in order to construct hypothesis tests for Granger causality in high-dimensional data (Chaudhry, Xu & Gu 2017). I also wrote my senior thesis on using neural networks for non-parametric stochastic discount factor estimation to test for market segmentation between equity and bond markets (Chaudhry, 2018).

My current research at the intersection of asset pricing and AI involves applying machine learning methods to construct daily series of investor macroeconomic expectations. Surveys constitute the most common measure of macroeconomic expectations but are only available at low-frequency (e.g. monthly). Thus, causal identification of what factors or events shape expectations proves difficult. My current work uses reinforcement learning to extract investor expectations about GDP growth from asset prices, which are available at high frequency. In general, using machine learning methods to construct high frequency measures of important variables in asset pricing and macroeconomics serves as an important part of my research agenda.