Arjun Lal

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EDUCATION

University of Pennsylvania Philadelphia, PA
BSE Candidate in Computer Science & Statistics | School of Engineering & Applied Science May 2020

- GPA: 3.81/4.00 – Submatriculating into the MSE in Computer Science Program in Fall 2018
- Completed Coursework: Algorithms, Software Design, Statistical Inference, Probability, Corporate Finance
- Planned Coursework (Fall 2018): Big Data Analytics (graduate), Scalable & Cloud Computing, Inv. Management

EXPERIENCE

Teaching Assistant for CIS 121 (Data Structures & Algorithms) and CIS 320 (Algorithms) Dec 2017 – Present

- Led group of 20 students in weekly recitations covering sorting, trees, heaps, graphs, hashing & greedy algorithms.
- Analyzed and debugged students' code and assessed programming assignments for style and efficiency.

Advanced Analytics & Strategy Intern | TIAA, New York City June 2018 – Aug 2018

- Researched the relationship between market volatility and outflows from client assets using Tableau, Excel, and SQL.
- Conducted regression analysis on VIX and proprietary data segmented by time period and specific products.

Data Analyst Intern | TIAA, New York City June 2017 – Aug 2017

- Developed and presented statistical model currently in use to predict likelihood of successfully acquiring potential clients.
- Used SQL and Excel to ensure data integrity in beneficiary accounts across product classes.

PROJECTS

Event Driven Data Analysis of Airfare Prices (1st Place, 2018 Citadel East Coast Invitational Datathon)

- In team of four, used Python and R to build Latent Dirichlet Allocation Model (LDA) that modeled distributions of events across US cities and ran regression analyses to determine how event heterogeneity affects airfare prices and routes.
- Presented findings to panel of judges and defended hypotheses and methodologies employed.

Pennslist

- In team of four, used Javascript, CSS, React, and MongoDB to build a buy and sell platform for Penn students.
- Enabled users to sign in with an approved email to post, view, and buy items in campus related categories.

Currency Exchange Simulator

- In team of three, used Java and JSoup to build program that scrapes web for real-time global currency exchange rates.
- Identified arbitrage opportunities using all-pairs shortest path algorithms given a user's currency preferences.

Snake

- Used Java to recreate popular video game and added feature to store and display previous players' high scores.

SKILLS

Intermediate: Java, Python (NumPy, pandas, currently learning scikit-learn), SQL
Beginner/Learning: R, OCaml, Javascript, CSS, Tableau

ACHIEVEMENTS AND HONORS

- 1st Place, 2018 Citadel East Coast Invitational Datathon (recipient of $20,000 cash prize)
- Dean's List, 2016 - 2018
- 2nd Place, 2017 University of Pennsylvania Class of 1880 Mathematics Prize
- Qualifier (top 2.5% in nation), American Invitational Mathematics Examination (AIME), 2014 - 2016

ACTIVITIES

Co-President | Penn Undergraduate Mathematics Society (PUMS)

- Oversee board meetings and club operations for over 50 members.
- Developed and coordinated informal lectures with professors and students to discuss research being done on campus.

Quantitative Investment Strategies Team Member | Wharton Investment and Trading Group (WITG)

- Selected into group to learn about topics relevant to quantitative finance, such as portfolio replication and smart beta.
- Wrote stock pitch for an international semiconductor company, which was published in the 2017 WITG newsletter.