

ARNAV SOOD

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EMPLOYMENT HISTORY

Predctoral Fellow, **University of British Columbia** Jun. 2018 — Present
Advisor: Prof. Jesse Perla

Lead Developer, **QuantEcon** Jan. 2019 — Present
References: Prof. John Stachurski, Dr. Matt McKay, Dr. Chase Coleman

Research Assistant, **Prof. Laura Veldkamp** May. 2016 — Jan. 2018
References: Prof. Laura Veldkamp (now at Columbia)


EDUCATION


University of British Columbia Jun. 2018 — Present
Selected Courses (MS and BA.) A/A+ Grades
References: Prof. Vitor Farinha Luz


New York University Sep. 2014 - May 2018
Bachelor of Arts (Math.) GPA: 3.2
Minors in Economics, Philosophy
Relevant Courses:


- Information Economics (PhD., A)
- Topology I (MS, A)
- Macroeconomic Foundations of Asset Pricing (Stern UG, B+)


PROJECTS

Expectations.jl  QuantEcon/Expectations.jl
Wrap `Distributions.jl` objects in lightweight, callable expectation operators that accept functional arguments (e.g., `E(x -> x^2.)`). Uses specialized Gaussian quadrature rules for performance and accuracy.

PerlaTonettiWaugh.jl  jlperla/PerlaTonettiWaugh.jl
Solves a differential system in steady state; implementing the model as a Differential Algebraic Equation (DAE); and writing code to handle transition dynamics in response to shocks. Joint with Chiyong Ahn.

QuantEcon Julia Lectures  julia.quantecon.org
Writing new lectures, updating all code to Julia 1.x, deploying cloud backends, and project management/code review. Joint work with many people.

vse.syzygy.ca  ubcecon/vse-jupyterhub
Work with Dr. Ian Allison of PIMS to maintain a JupyterHub server for departmental use. Deployed from Docker for a reproducible configuration.

Germes, Social Networks, and Growth  arnavs/networks-paper
Julia implementation of Prof. Veldkamp's paper of the same name.

SKILLS

Julia, Docker, Open-Source Development, Economic Programming, Differential Equations