```python
import serial
import pyautogui

ser = serial.Serial('COM3', 9600)  # Replace 'COMX'
with your Arduino's COM port
while True:
    data = ser.read()
    if data == b'L':
        pyautogui.press('left')
    elif data == b'R':
        pyautogui.press('right')
    elif data == b'U':
        pyautogui.press('up')
    elif data == b'D':
        pyautogui.press('down')
```