VARUN VARANASI

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EDUCATION

Yale University

August 2020 - Present

B.S. Intensive Physics (Major GPA: 3.9), B.A. Statistics + Data Science (Major GPA: 3.9) GPA: 3.8 Relevant Coursework: Data Structures, Theory of Statistics, Bayesian Statistics, Data Analysis, Machine Learning, Real + Complex Analysis, Classical Mechanics, Electrodynamics, and Quantum Mechanics

WORK EXPERIENCE

Strategy Consulting @ Benjamin Maurice LLC

July 2021 - July 2022

- Projects: P.E. Due Diligence, FinTech Growth Strategy, and Manufacturing Market Penetration
- Contributions: Wrote, managed, and analyzed two 60+ question market surveys, modeled 5 year costrevenue projections, designed 20+ client-ready slides, and analyzed 40+ expert interview transcripts
- Skills: Financial modeling, product positioning, market research, competitive landscape analysis, expert interviews, survey design and analysis (consumer and expert), slide design, client and 3rd party communication

Data Science @ Lantern Pharmaceuticals

May 2021 - August 2021

- Projects: Developed a feature selection algorithm for Lantern's proprietary drug development pipeline
- Contributions: Identified/implemented 3 correlation-based feature selection methods, modularized 10+ python scripts for use in a data pipeline, and evaluated CodeOcean environment for company use
- Skills: Python, CodeOcean, data analysis, correlation, and feature selection

RESEARCH EXPERIENCE

Theoretical Biology, Yale University

January 2023 - Present

PI: Prof. Jun Korenaga

- **Projects/Contributions:** Developed a python-based model/simulation to study the dynamics and emergence of autocatalytic reaction networks in pre-biotic chemical models
- Skills: Python, machine learning, and network analysis

Quantitative Finance Research, Yale University

March 2021 - Present

PI: Gregory Laughlin

- Projects: Modeling S&P500 index volatility based on metrics of fear/uncertainty in the population
- Contributions: Designed and tested backtrading schemes to evaluate the predictive power of fear metrics on S&P500 volatility, and data scraped and conducted time series analysis on VIX, VXX, and Metaculus user data
- Skills: Python (BackTrader), algorithmic trading, data analysis, time series analysis

Chemical Engineering, North Carolina State University

June 2017 - May 2020

The Dickey Group, PI: Prof. Michael Dickey

- **Projects:** Created liquid metal thin films for applications in self-healing circuits and polymer encapsulated liquid metal droplets
- Contributions: Identified and designed novel experimental procedure for liquid metal deposition, optimized experimental efficiency, and conducted literature reviews
- Skills: Nanoparticle synthesis, electrophoretic deposition, and microfluidics

AWARDS

2nd Place in Citadel Securities' Summer DataOpen

July 2022

• Evaluated market inefficiencies in LendingClub's peer-to-peer lending market place

Top 1% in COMAP's Highschool Mathematical Modeling Challenge

November 2019

• Developed agents-based models to predict the economic impact of charging devices in public spaces

Top 2% in Mathworks Mathematical Modeling Challenge

February 2020

• Modeled the adoption of electric trucks and infrastructure into the long-haul trucking industry

SKILLS

Languages: Spanish (Intermediate), Telugu (conversational), and Mandarin (Beginner) Technical Skills: Python, R, C, functional programming, and the Microsoft Suite