ANMOL AGGARWAL

(+44)7504107123 | an43.aggarwal@gmail.com | https://github.com/anmolaggarwal98 | LinkedIn

EDUCATION

MSc. Mathematical Sciences | University of Oxford (Exeter College) **10/2019 – 06/2020**

- Modules: Stochastic Differential Equations; Theories on Deep Learning; Advanced Topics in Statistical Machine Learning

BSc. Mathematics | University College London (UCL) **09/2016 – 06/2019**

*Part of **UCL's Dean's List 2019** and awarded the **Ellen Watson Scholarship** (best Applied Mathematician in final year)*

- Third Year: ***First Class*** (average of 84%)
  - Top Modules: Financial Mathematics - **94**; Numerical Methods - **92**; Functional Analysis - **88**; Methods - **88**
- Second Year: ***First Class*** (average of 85%)
  - Top modules**:** Linear Algebra - **93**; Computational Methods - **90**; Real Analysis - **80**; Probability and Statistics - **75**
- First Year: ***First Class*** (average of 78%)

A-levels | Sixth Form College Farnborough **09/2014 – 06/2016**

- **2A*s:** Mathematics, Further Mathematics; **2As**: Physics, Chemistry

WORK EXPERIENCE

Quantitative Tech Analyst | FutureBricks **06/2019 - 09/2019**

- Automating the process of analysing data for property acquisition and construction finance which isn't currently employed by other P2P lending platforms for property loans which will improve efficiencies and enhance accuracy.
- Attending many auctions to get a better understanding of property finance and get in touch with potential borrowers.

Research Project in Numerical Analysis, Mathematics | UCL **05/2019 – 07/2019**

- Worked alongside my lecturer over summer to get a better understanding of using *Discontinuous Galerkin time-stepping method (DG)* to carry out high-order numerical approximations to differential equations (especially parabolic problems).
- Read through the lecturer's research paper which modified DG Method which led to a higher rate of convergence and got an opportunity to submit scientific knowledge and research findings for publication.
- Got to test the algorithm by coding it on python leading to great results.

Investment Consulting Summer Intern | Aon Hewitt **06/2018 – 09/2018**

- Worked closely with the Risk & Modelling team to design an algorithm using python which calculates *Value at Risk* (VaR) (using *Monte Carlo Simulation*) for a portfolio which helps clients efficiently manage their risk and return target.
- Advised a range of Defined Benefit Pension Schemes (ranging from c. £100m to c. £5bn) on the most appropriate investment solutions using strategies such as Liability Driven Investment (LDI) and Diversified Growth Fund (DGF).
- Daily tasks included drafting reports for clients, liaising with fund managers and preparing presentations for trustee meetings. I also attended client meetings which enabled me to see the importance of client and consultant relationship.

POSITIONS OF RESPONSIBILITY

Commodities Research Officer | UCL Tharsos Trading Group **03/2018 – 03/2019**

- Research trading indicators such as Chaikin Oscillator and write algorithms using python to help other members see the importance of coding and maths in algorithmic trading.
- Collaborate with a team of analysts to further increase my market knowledge, e.g. commodity and currency.

Ambassador | UCL Indian Society **10/2016 – 05/2017**

- Organise cultural and social events such as Diwali celebrations and Bollywood nights - attendance of over 300 students.
- Organise 'Sewa' (charitable acts) events such as 'Feed the Homeless', 'Chai and Chill' and Interfaith Panel Discussion.

COMPETITIONS

OxfordHack | Oxford Computer Society (CompSoc) **11/2019**

- Got an opportunity to research and seek my own trading algorithms that can make a profit on Optiver's virtual live exchange, while trading against other hackers using python. Link to my strategy can be found here.
- It was a great way of learning about the importance of risk management and different factors which affects the bid/ask price of an asset (e.g. volume, other assets and events in the news etc.)

Winner of Porticode 3.0 | UCL Technology Society **11/2018**

- Challenged to work in a team to create a modern webpage around the theme of the 90's, over 24 hours.
- Created the 90's equivalent webpage of Fortnite incorporating a multi-player game, using JavaScript.
- Link to the webpage can be found by clicking here:

SKILLS & INTERESTS

Languages: English (native); Hindi (native)
IT Skills: Python (intermediate); MATLAB (basic); HTML/CSS (basic); LaTeX (intermediate); MS Office (advanced)
Interests:

- Currently working on building different trading algorithms on Python such as Monte-Carlo Simulation.
- Frequently play sports such as Tennis, Badminton and Cricket for local team.