

Anshul Goel

Upcoming Equities Analyst at Credit Suisse

Final Year BS-MS Dual Degree

Email : ganshul@iitk.ac.in

Mobile : +91 88531-45953

EDUCATION

Degree	Institute	Year	CPI/%
BS-MS in Economic Sciences	IIT Kanpur	2015 - 2020	P.G - 9.5 UG - 8.4
Senior Secondary School Certificate	S.D. Vidya Mandir School, Panipat	2015	95.4%
Secondary School Certificate	S.D. Vidya Mandir School, Panipat	2013	10/10

LICENSES & CERTIFICATION

- Cleared CFA Level 1 in the first attempt (December 2018)

CORPORATE INVOLVEMENTS

- **WorldQuant LLC**, *Part-Time Consultant* May'16 - Sep'17, Feb'19 - Sep'19
 - Recruited as a Part-Time Consultant via India Summer Challenge, one of the 500 consultants worldwide (as on 2016)
 - Secured **Country Rank 4 & Global Rank 15** in consultant only competition for June'19 based on alpha quality
 - Combined Option Pricing, Fundamental & Technical Analysis to create **In-Production** alpha with Sharpe of **4.45**
- **Accenture Digital**, *Business Analytics Intern* May'19 - Jul'19
Offered Pre-Placement Interview for the exemplary work
B2B Opportunity Identification
 - Built a real-life model to be deployed in **Client Deliverables** to identify firms likely to spend on Digital Marketing
 - Blended business intelligence with Machine Learning to engineer relevant features from a **10M × 25k** sized dataset
 - Tackled fill rates ($\leq 0.02\%$) with series of imputations & employed **VSURF** & correlation for variable selection
 - Performed Quantile based Outlier detection and encoding using **PySpark** & **R** to obtain deployable dataset
 - Developed Business Insights for final **Tableau** gained from **XGBoost** with curated measures for class imbalanceB2B Data Interlinking
 - Designed an algorithm to interlink proprietary datasets with **116M** & **56M** entries and 70 attributes using **HIVE**
 - Identified new identifiers and combined them with the curated algorithm leading to **300%** increment in match rates
- **STEMpedia (Agilo Research)**, *Business Development Associate* May'17 - Jul'17
 - Proposed to change the brand offering from a hardware device to a comprehensive solution for overall STEM growth
Impact: Currently Implementing the proposed generalisation, **changing the brand** from **evive** to **STEMpedia**
 - Suggested the idea of **learning-by-playing** as Value Proposition than **learning-by-doing** for the target segment
Impact: Started projecting their product as a toy than an educational kit & developing new products accordingly
 - Assimilated the needs & competitors' offering in the market to come up with the blueprint of a new product
Impact: New product is currently under development & is seeking collaboration with various toy manufacturers

RELEVANT PROJECTS

- **Robust Estimates for Semiparametric Ordinal Model**, *Undergraduate Reading Project* Jan'18 - Apr'18
 - Dived into the theory of **Bayesian Quantile Regression** for **Semiparametric Ordinal models** using **MCMC**
 - Developed an understanding of Robustness, Asymptotic Resemblance of Sample & Regression Quantiles, Ordinal Models, Semiparametric Regression, **Metropolis Hastings Algorithm** & **Gibb's Sampling Methods**
- **Price Discovery in Indian FOREX Market (USD-INR)**, *Undergraduate Project* Aug'18 - Dec'18
 - Employed **Hasbrouck's Information Share** Model to determine the Information Share of Futures & Spot market
 - Verified the dominance of Futures over Spot markets with range of 73.4% – 92.5% and 7.5% – 26.6% respectively
- **Solar Radiation Over India: Dynamic Panel Modelling Analysis**, *Course Project* Aug'18 - Nov'18
 - Predicted daily DHI in **first of its kind study** at every location in India on the basis of daily weather data
 - Experimented with various Dynamic Panel Models & opted **Arellano Bover estimates** explaining **93%** variation

RELEVANT COURSEWORK

Applied Probability & Statistics	Intro to Machine Learning	Foundation of Finance	Data Structures & Algorithms
Applied Stochastic Process	Econometrics I & II	Bayesian Econometrics	Financial Econometrics

TECHNICAL SKILLS

- **Experience:** Contributed to Open Source **R package blotter** & web scrapped plant wise data of all Indian companies
- **Languages & Tools:** C, C++, R, \LaTeX , Python **Statistics Softwares:** STATA, GTAP
- **Data Query:** SQL & HIVE (Elementary) **Web Scrapping:** BeautifulSoup & Selenium

ACHIEVEMENTS & EXTRA-CURRICULARS

- Awarded **A*** in **Probability & Stochastics for Finance** & Soft Skills and Personality Development courses
- Served as the tutor for a visually challenged student in highly mathematical course of **Foundations of Finance**
- **Internship Coordinator**, *Students' Placement Office* Apr'17 - Oct'17
 - Spearheaded a team of 50 members responsible for coordinating the first half of internship season for 600 students
 - Coordinated in conduction of Group Discussions and Tests & contacted previous & new firms for placement drive
- Team Leader in La Trobe University Grand Challenge, recognised among the **top 10 teams** along with AUD250 funding