

# Anshul Goel

Final Year BS-MS Dual Degree

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## 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

## TECHNICAL SKILLS

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

## 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 Internship* 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**  $\times$  **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 imbalance
- **B2B 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

## LICENSES & CERTIFICATION

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

## ACHIEVEMENTS & EXTRA-CURRICULARS

- Secured **AIR 3** in ICAR (Indian Council of Agricultural Research) and top 0.2% & 1.5% ile in JEE Mains & Advanced
- 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