

# Anshul Goel

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## EDUCATION

### IIT KANPUR

BS-MS IN ECONOMIC SCIENCES

Oct 2020 | Kanpur, India

PG CPI: 9.5 / 10.0

UG CPI: 8.5 / 10.0 (Distinction)

### S.D. VIDYA MANDIR, PANIPAT

Grad. May 2015 | Panipat, India

Senior Secondary (CBSE): 95.4%

Secondary (CBSE): 10/10

## TECHNICAL SKILLS

Programming Languages & Tools:

C++ • Python • R • MATLAB • STATA

Data Query:

SQL • PySpark (Big Data) • HIVE

Web Scraping Projects:

- Reports for all Indian Factories
- Live Football Betting Data

Contribution to R Packages:

blotter • obmodeling

Database Proficiency:

Bloomberg • CMIE (ProwessIQ) • CEIC

## CERTIFICATIONS

QUALIFIED CFA LEVEL 1

## COURSEWORK

### GRADUATE

Probability & Stochastic for Finance (A\*)

Foundation of Finance

Financial Econometric

Machine Learning

### UNDERGRADUATE

Soft Skills & Personality Development (A\*)

Applied Stochastic Process

Econometric I & II

Bayesian Econometric

Financial Engineering

Applied Probability & Statistics

Mathematical Economics

Microeconomics I & II

Macroeconomics I & II

Linear Algebra

## EXTRA CURRICULAR

- TA for Foundation of Finance course to a visually impaired student
- Part of Student Placements' Office
- Top 10 in La Trobe University Challenge, received AUD250 for the prototype
- 1st in Case Study Challenge, Decrypt

## MASTERS' PROJECT

### CORPORATE PREDICTION MARKETS: DESIGNING AN INFORMATION AGGREGATION MECHANISM

MENTOR: PROF BIKRAMADITYA DATTA

PRESENTATION

- Proposed Corporation Prediction Market as Information Aggregation Mechanism for institutional setup & designed the same for IIT Kanpur considering aggregation media, incentive structure, etc
- Analyzed probabilistic & non-probabilistic market design, convergence of measures to true probability and created metrics for picking the right method as per the market requirements

## UNDERGRADUATE PROJECTS

### PRICE DISCOVERY IN INDIAN FOREX MARKET (USD-INR)

MENTOR: PROF WASIM AHMAD

POSTER

- Employed Hasbrouck Information Share Model to determine the information Share of USD-INR Futures & Spot market
- Verified the dominance of Futures over Spot markets with range of 73.4% – 92.5% and 7.5% – 26.6% respectively using R

### SOLAR RADIATION OVER INDIA: DYNAMIC PANEL MODEL

MENTOR: PROF SOMESH MATHUR

TERM PAPER

- Predicted daily DHI in first of its kind study at every location in India on the basis of geographical & daily weather data from NASA
- Experimented with various Dynamic Panel Models & opted Arellano Bover estimates explaining 93% variation using R & STATA

### ROBUST ESTIMATES OVER SEMIPARAMETRIC ORDINAL MODEL

MENTOR: PROF ARSHAD RAHMAN

PRESENTATION

- Developed understanding of Semiparametric Ordinal Models, Bayesian Quantile Regression, MH & Gibb's Sampling Methods

## CORPORATE INVOLVEMENTS

### TOPCODER: FINANCIAL DATA FORECASTING

- Won 3 international competitions & one of the two participants selected worldwide to work for one of the UK's biggest Telecom Company
- Iteratively improvising the existing models and developing new models by employing Statistical Analysis, Outlier Treatment and ensembling Time Series & Deep Learning models to create robust forecasts and avoiding bias developing automatic hyperparameter selection methods

### CREDIT SUISSE | EQUITY ANALYST, PRIME SERVICES

- Part of Delta One team, responsible for replicating index performance for hedge funds, managing corresponding risk & PnL

### ACCENTURE DIGITAL | BUSINESS ANALYTICS INTERN

- Worked on real client project employing Big Data (10,000,000 X 25,000 entries) & employed various statistical & Machine Learning based Algorithms (VSURF, XgBoost) using PySpark, R
- Developed an algorithm to match 116M & 56M rows 70 attributes using HIVE with 300% increase in match rates

### WORLDQUANT LLC | PART-TIME RESEARCH CONSULTANT

- Secured Country Rank 4 & Global Rank 15 in consultant only competition for June'19 based on alpha(trading strategy) quality
- Combined financial concepts like Black Scholes Pricing, Fundamental & Technical Analysis to create 100+ viable trading strategies