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

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**, PySpark & HIVE   **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 × 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
  - Delved 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

- 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