Anshul Goel

(312) 284 9177 | anshul96go@gmail.com | linkedin.com/in/anshulgoel96/

Education

Columbia University New York, NY
MS in Financial Engineering Dec 2023

Indian Institute of Technology, Kanpur Kanpur, India
BS and MS in Economic Sciences, Qualified CFA Level 1 Jul 2020

Corporate Experience

Goldman Sachs Dallas, TX
Associate, Model Risk Management Feb 2024 – Present

- Enhanced Index Arbitrage, ADR Market Making and Avellaneda & Stoikov based HFT Limit Order book quoting model for LatAm markets with trading notional of $200M+ employing ETFs, Futures and baskets in Java & Slang
- Analyzed the Principal Liquidity Provision model to enhance the spreads for European Equity Options in Python
- Supported development of ETF Dividend Projection model for Equity, Treasury and BTC Future ETFs to allow accurate marking of Dividends in GS internal system and trading the Div Recons with $100M+ Notional in Slang
- Assisted in validation of Volatility Surface model for single stock, ETFs, indices and structuring the vol surface smoothening routine of parameters across epochs, maturities and removing butterfly and calendar arbitrage
- Identified model misspecification in Equity American Option Pricing model resulting in mispricing of $250k for high dividend yield underliers. Performed grid sensitivity, discount factor & stress testing analysis in Slang and C++

Prudential Group Investment Management (PGIM) QS Newark, NJ
Quantitative Researcher Intern Jun 2023 – Aug 2023

- Build Sector-Neutral Factor based Portfolio using industry-adjusted ROA for US Top 200 stocks (RT200) in Python
- Tested reversion to industry median hypothesis by plotting ROA deciles over time on 10 year winsorized TTM data
- Forecasted ROA using rolling window linear regression model, curated factor by multiplying it with pre-determined valuation multiple to build portfolio with stocks in lower and upper 10% quantile value, generating IR of 0.7

The University of Chicago Booth School of Business Chicago, IL
Quantitative Researcher May 2021 – Apr 2022

- Tested model by simulating 4 search methods in R on Computing Cluster, obtaining true estimate in bootstrapped CI
- Built a large database by scraping attributes of 100,000 items; curated a Python-SQL tool for data storage, querying

Credit Suisse Mumbai, India
Analyst, One Delta Trading Desk Jun 2020 – Apr 2021

- Performed Internalization across EMEA & US Trading Books using Excel, Python and sent trades worth $100M
- Executed ad-hoc live custom indices worth $200M for US Trading Desk & reconciled FO-BO trades in Python
- Developed tool to extract and centralize Bloomberg, Reuters data and app to visualize trading book deltas in Python

Project/Freelance Experience

Fyde Treasury (Crypto Prop Trading & Treasury Management) Part-Time, Remote
Part-Time Quantitative Researcher Jan 2023 – Oct 2023

- Developed portfolio construction tool with ability to handle security listing/delisting, concentration breaches, transaction cost & multiple weighting schemes while tracking and generating key risk-return metrics in Python
- Built OOP back-tester with transaction cost model; forecasted beta across simulated portfolios, reducing TE by 30%

Topcoder (Client: British Telecom) Part-Time, Remote
Data Scientist Jan 2021 – Feb 2021

- Won 10 International Data Science Challenges and one of the two Data Scientists selected globally for the project
- Employed Time Series (ARIMAX, SARIMAX, Linear Regression) based models to forecast Revenue, Customer Base, Churn Rate over 10 product segments along with hyperparameter tuning, beating benchmark scores in Python

Quantiacs (Quantitative Trading Challenge Platform) Part-Time, Remote
*Quantitative Trader || Trading Strategy securing **$1M allocation*** Mar 2021 – Aug 2022

- Secured $1M allocation for Bitcoin quant trading strategy, achieving 32% live trading return and Sharpe Ratio of 1.4
- Deployed regularized regression model on factors capturing momentum spillover from global FX and FI markets