

Anshul Goel

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EDUCATION

Degree	Institute	Year	CPI/%
BS-MS in Economics	IIT Kanpur	2015 - 2020	8.5 (tentative)
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

RELEVANT PROJECTS

- **Price Discovery in Indian FOREX Market (USD INR)** August - December 2018
Dr. Wasim Ahmad
 - Use of **Hasbrouck's Information Share** Methodology to determine the share of futures and spot currency market in new information incorporation for USD INR market
- **Robust estimates of Semiparametric Ordinal Models using MCMC** January - April 2018
Dr. M.A. Rahman
 - Reading project on Bayesian methods of estimating semiparametric ordinal models using **MCMC (Markov Chain Monte-Carlo)** and its real life applications
- **Predicting Housing Prices for US data** August - December 2018
Dr. Piyush Rai
 - Machine Learning course project on predicting housing prices using the US Data
 - Applied a diverse variety of models from Bayesian to Lasso and Ensembling methods
- **Solar Radiation Over India: Dynamic Panel Analysis** January - April 2018
Dr. S.K. Mathur
 - First of its kind study to predict DHI at every location in India on the basis of geographical and freely available daily weather data
 - Use of panel analysis (**Arellano Bover estimates**) on more than 2GB of csv data with model explaining **93% variation**
- **Econometric Analysis of Polluting Activities over 10 Asian Economies** January - April 2018
Dr. Debayan Pakrashi
 - Demarcated the effect of economic activities on pollution using Panel Model explaining **82% variation**
 - Tested the theory of **Environment Kuznets Curve** using **pooled OLS** and for individual countries
- **Effect of Indo-US Free Trade Agreement using GTAP** August - December 2018
Dr. Somesh Mathur
 - Identified the impacts of reduction of tariff rates in various tariff reduction scenarios using GTAP 8 Database
- **Japanese Asset Bubble Project (Qualitative Study)** September 2016
Dr. Sohini Sahu
 - Qualitative study on asset bubble of Japan 1989, studied the causes and impacts of bubble and the impact of various government policies and international events on the Nikkei index and the property market

CORPORATE INVOLVEMENT

- **WorldQuant LLC** Connecticut, USA
Part-Time Research Consultant (Work From Home) May 2016 - September 2017
 - Recruited as a Part-Time Research Consultant via India Summer Challenge, one of the 500 consultants
 - Designed **alphas(trading strategies)** with **17% returns** with **Sharpe Ratio of 4**
- **Agilo Research (STEMpedia)** Gujarat, India
Business Development Associate May 2017 - July 2017
 - Represented the firm in meetings with partners and customers & performed **Market Segmentation**
 - Assessed current **Distribution Channels** & reviewed the firm's **Financial Projections**

RELEVANT COURSES

*IN PROGRESS

Mathematical Finance [A*]	Calculus	Differential Equation	Linear Algebra
Applied Probability & Statistics	Complex Variables	Set Theory & Logic	Optimisation
Data Structures & Algorithms	Machine Learning	Sketching & Sampling for Big Data*	Macroeconomics II
Econometrics I	Bayesian Econometrics	Applied Econometrics	Time Series

TECHNICAL SKILLS

- **Web Scraping:** Used BeautifulSoup and Selenium libraries to scrap Environment Clearance data of all Indian companies.
- **Data Analysis & Statistical Softwares:** STATA, eViews, Microsoft Excel, GTAP Aggregate
- **Programming Languages & Platforms:** C, C++, R, MATLAB, L^AT_EX, Python
- **Database Proficiency:** GTAP Database 8, RBI, World Bank, NASA, NREL, MNRE, MoEF, IMF, CMIE(Prowessiq), CEIC

ACHIEVEMENTS

- **CFA:** Passed CFA level 1 exam (December 2019)
- **Academic:** Awarded A* in the course of **Mathematical Finance & Soft Skills and Personality Development**
- **Case Study:** Team Leader of the winning team in Decrypt, Case Study Competition of eSummit 2018, IIT Kanpur
- **Entrepreneurship:** Team Leader of team AHJ in **La Trobe University Grand Challenge(Australia)**, among the top 10 teams and received a funding of AUD250 to develop the prototype
- **Organisational Involvements:** Internship Coordinator at Students'Placement Office, the body responsible for Placements and Internship of Campus Community