February 11, 2022

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ARNAV SOOD

interests

Macroeconomics, Computational Economics, Computational Econometrics

employment

Predoctoral Fellow, Univeristy of British Columbia, 2018–2020.
Supervised by Jesse Perla.

Lead Developer, QuantEcon, 2019–2020.

Prior Experience, 2014–2018.
Research Assistant to Laura Veldkamp
Economics Research Intern, Office of the Comptroller of the Currency
Intern, Morgan Stanley Bank, N.A.

education

(In-Progress) Ph.D. Economics, Carnegie Mellon University.

Economics Coursework, University of British Columbia, 2018–2020.

B.A. Mathematics, New York University, 2018.

working papers

Exploiting Symmetry in High-Dimensional Dynamic Programming. NBER
With Mahdi Ebrahimi Kahou, Jesús Fernández-Villaverde, Jesse Perla.

software

Expectations.jl
Efficient expectation operators for distributions, using Gaussian quadrature.
Presented: JuliaCon 2020 (Virtual, July 29–31, 2020)

InstantiateFromURL.jl
Allows Julia notebooks to refer to online, versioned dependency information.
Presented: JuliaCon 2020 (Virtual, July 29–31, 2020)

other writing

Optimal Stopping and Linear Complementarity. QuantEcon Notes
With Jesse Perla. Computational Appendix.

Customer Feedback (Secondhand Alchemical Goods). Daily Science Fiction
Discussion of various transmutation schemes. Microverses Review.

awards

William Larimer Mellon Fellowship, CMU 2021

Presidential Honors Scholar, NYU 2014

National Merit Scholar Finalist, 2014

activities

Volunteer Tech Support, Free Geek Vancouver

Volunteer Teacher, Splash! (Various Universities)
Taught free one-hour classes to high-school students.