ARNAV SOOD

2001-1600M Beach Ave, Vancouver V6G 1Y7 Canada

EMPLOYMENT HISTORY

Predoctoral Researcher, University of British Columbia

Jun. 2018 — Present

Advisor: Prof. Jesse Perla

Lead Developer, QuantEcon

Jan. 2019 — Present

References: Prof. John Stachurski, Dr. Matt McKay, Dr. Chase Coleman

Research Assistant, Prof. Laura Veldkamp

May. 2016 — Jan. 2018

References: Prof. Laura Veldkamp

EDUCATION

University of British Columbia

Jun. 2018 — Present

Selected Courses (MS and BA.) References: Prof. Vitor Farinha Luz

New York University

Sep. 2014 - May 2018

Bachelor of Arts (Math.)

Minors in Economics, Philosophy

Relevant Courses:

- Information Economics (PhD., A)
- Topology I (MS, A)
- Macroeconomic Foundations of Asset Pricing (Stern UG, B+)

PROJECTS

Expectations.jl

git QuantEcon/Expectations.jl

Wrap Distributions.jl objects in lightweight, callable expectation operators that accept functional arguments (e.g., $E(x \rightarrow x^2)$) Uses specialized Gaussian quadrature rules for performance and accuracy.

PerlaTonettiWaugh.jl

git jlperla/PerlaTonettiWaugh.jl

Solves a differential system in steady state; implementing the model as a Differential Algebraic Equation (DAE); and writing code to handle transition dynamics in response to shocks. Joint with Chiyoung Ahn.

QuantEcon Julia Lectures

julia.quantecon.org

Writing new lectures, updating all code to Julia 1.x, deploying cloud backends, and project management/code review. Joint work with many people.

vse.syzygy.ca

git ubcecon/vse-jupyterhub

Work with Dr. Ian Allison of PIMS to maintain a JupyterHub server for departmental use. Deployed from Docker for a reproducible configuration.

Germs, Social Networks, and Growth

git arnavs/networks-paper

Julia implementation of Prof. Veldkamp's paper of the same name.

SKILLS