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ARNAV SOOD

overview

I am a first-year economics Ph.D. student at Carnegie Mellon University (Tepper School of Business.) My general interests are in computational macroeconomics, and especially high-dimensional models with heterogeneity in information.

employment

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

Lead Developer, QuantEcon, 2019–.

education

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

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.
Presented: Minnesota Macro Conference (Minneapolis MN, August 2–4, 2021); VSE Econometrics Lunch (Vancouver BC, April 16, 2021); VSE Lunch Seminar (Vancouver BC, December 1, 2020)

software

Expectations.jl
Efficient expectation operators for univariate 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.

Local Perturbation.   Daily Science Fiction
Applied comparative statics.

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

Bounded Rationality.   Blanket Sea
Causes and effects of cognitive constraints. Pushcart Prize nominee.

activities

Volunteer Tech Support, Free Geek Vancouver

Volunteer Teacher, Splash! (Various Universities)
▶ Taught free one-hour classes to high-school students. Subjects included information economics, statistics, abstract algebra, philosophy of mind, and Play-Doh.