

Arnav Sood

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Ph.D. Student in Economics, Carnegie Mellon University

Personal

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Citizenship: US Citizen, Canada PR

Interests

Macroeconomics, Computational Economics, Computational Econometrics

Education

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

B.A. Mathematics, New York University 2018

Employment

Predoctoral Fellow, Univeristy of British Columbia 2018–2020

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.

Working Papers

“Exploiting Symmetry in High-Dimensional Dynamic Programming.” (With Mahdi Ebrahimi Kahou, Jesús Fernández-Villaverde, Jesse Perla)

Software

[Expectations.jl](#): Expectation operators for distribution objects using Gaussian quadrature.

[InstantiateFromURL.jl](#): Bind Jupyter notebooks to web-hosted dependency TOML.

Other Writing

[Optimal Stopping and Linear Complementarity](#). (With Jesse Perla.) QuantEcon Notes.

- [Computational Appendix](#).

[Customer Feedback \(Secondhand Alchemical Goods\)](#). Daily Science Fiction.