

## ARJUN KALSI

arjun.kalsi@nyu.edu ■ linkedin.com/in/arjunkalsi1/

### EDUCATION

---

#### NEW YORK UNIVERSITY

New York, NY

#### The Courant Institute of Mathematical Sciences

#### MS in Mathematics in Finance (expected-Dec 2022)

- **Future Coursework:** Monte Carlo methods, VaR, Ito's lemma, Brownian Motion, supervised/unsupervised learning, Black Scholes formula and applications to stochastic processes, data cleaning and web-scraping, Black Litterman

#### UNIVERSITY OF WARWICK

Coventry, UK

#### BS Mathematics, Operational Research, Statistics, Economics (Sep 2018-Jun 2021)

- **Coursework:** mathematical analysis, linear algebra, probability, Bayesian statistics and decision theory, MLE, options pricing, linear statistical modelling, stochastic processes

### EXPERIENCE

---

#### H2 VENTURES - *Remote Intern* (Jul 2020-Aug 2020)

London, UK

- Identified 10 promising start-ups in the healthtech industry and built a grading scale function using Python in order to rank them, allocating points based on risk, management, business strategy, and exit opportunities
- Evaluated 4 start-ups in the firm's portfolio using the venture capital method as well as DCF analysis, and pitched investment strategies to peers based on these results
- Conducted comparable company analysis using similar firms' data (P/E, P/B, P/S) in order to ensure an accurate valuation

#### APPLIED CONSULTANTS - *Intern* (Mar 2019-Apr 2019)

London, UK

- Learned about creating and adjusting data structures in Java and provided support by building over 20 test classes for the development of current projects
- Leveraged Python in order to clean a year of sample sales data provided by Virgin Wines, and presented this data to colleagues in light of the firm's ongoing website development project

### PROJECTS

---

#### UNIVERSITY OF WARWICK

#### *Climate Change and its Impacts on Crop Yields (R)*

- Analysed 10 years of quarterly data on crop yields and monsoon season behaviour in Bangladesh and investigated trends using simple linear regression with R
- Utilised modules such as stats and car, and interpreted observable changes when factors such as soil type and rainfall varied

#### *Quantitative Finance Team: Algorithmic Trading During The COVID-19 Pandemic (Python)*

- Constructed trading algorithms using Bollinger Bands, weighted moving averages, and hedging
- Cleaned and analysed 3 months of historical time-series data, and used Python modules such as NumPy, Pandas and Matplotlib in order to analyse key trends
- Built and backtested a pairs algorithm on a model portfolio focussed on American Airlines and United Airlines which generated returns of 13%, and visualised a distinct relationship in stock performance between two firms in the same industry

### COMPUTER SKILLS/OTHER

---

**Programming Languages:** Python, Java, R, MATLAB

**Languages:** English (native), French (basic)

**Interests:** Music Producer on Spotify and Apple Music