Arun A. Kalyanaraman

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Education

Bachelor of Arts - Applied Mathematics May 2018
Concentration - Operations Research
GPA: 3.3/4.0
University of California, Berkeley

Experience

Opendoor Technologies — New York, NY
- *Quantitative Researcher* April 2024 - Present

- Develop models to estimate and predict optimal spreads, acquisition and resale policies, and inventory levels
- Lead efforts to implement market making techniques to core business, and expand opportunistic risk allocation strategies

Hudson River Trading — New York, NY
- *ETF Arbitrage Algorithm Developer* April 2022 - August 2023

- Developed quantitative models to price ETFs and underlying constituents to identify and act on arbitrage opportunities
- Created framework to evaluate impact of corporate actions on international exchange traded products to research and enhance cross-listed and depository receipt arbitrage strategies
- Evaluated new exchange listings to expand ETP arbitrage coverage and locate efficiencies within existing trading strategies as well as inform new trade ideas

AQR Capital Management, LLC. — Greenwich, CT
- *Portfolio Management Associate* January 2021 - February 2022
- *Portfolio Management Analyst* July 2018 - January 2021

- Quantitative portfolio manager on the long-only equities team
- Systematically implemented full stock selection and 3-Alpha models across various SMA, co-mingled, and Mutual Fund/UCITS/CIT vehicles
- Researched improvements to enhance both multi-factor stock selection model and portfolio construction process to better align active views with live positions
- Enhanced portfolio analysis and attribution framework to further understand live exposures internally and aid in answering more detailed client queries externally

Belvedere Trading, LLC. — Chicago, IL
- *Hybrid Trading Intern* June 2017 - August 2017

- Worked on oil options trading desk, helping with trade flow, hedge management, and order trend detection
- Built implied and realized variance models for products traded firm wide with the quantitative research team to optimize internal delta-hedging strategy across various desks

Securities Industry and Financial Markets Association (SIFMA). — New York City, NY
- *Research Intern* June 2016 - August 2016

- Covered fixed income sector, specifically municipal and corporate markets
- Worked on index construction models to analyze and evaluate different metrics of securities for integration into published benchmark

Skills

Programming Languages: Python, SQL, C++, AMPL, R, MATLAB
Relevant Technologies: Pandas, matplotlib, NumPy, SciPy, Tableau, Bloomberg, OneTick, Scikit-learn
Development Environments: UNIX/Linux, Windows, MacOS

Interests

Playing Squash, Tinkering with Raspberry Pis, Indian Classical Music, Trivia Contests, Last-Mile Logistics