
Profile

- Well-rounded computer scientist with several years experience as a Fixed-Income quant, with experience in FX, Rates and Mortgages.
- Strong knowledge of programming languages, compilers, databases and operating systems.
- Excellent organizational and communication skills combined with solid quantitative skills to seamlessly interact with both traders and mathematicians.
- Skilled problem solver looking for clean and elegant solutions to complex financial problems.
- **Fluencies:** Java, C++/C, Python, SQL, Linux, XML, bash, PHP
- **Proficiencies:** C#, Perl, ML, Reuters SSL, Sockets, JavaScript, Scheme/Lisp, French, German

Experience

J. P. Morgan Securities, Inc. 6/2008 [due to merger] – present Position: Vice President

- Infrastructure work on firm-wide counterparty risk evaluation tool, across multiple products and currencies.
- Worked on two-way integration of yield curve libraries between legacy Bear and JPM systems.
- Built inter and intra C/C++ library dependency tool in Python to streamline library organization
- Wrote light-weight web query tool via jQuery, to provide a graphical viewer for various internal model results.
- Worked on FX cashflow hedging tool, both web front end and back end Monte Carlo simulator.

Bear Stearns & Co. 2/2003 – 6/2008 Position: Vice President (2004-2006)

Position: Associate Director (12/2006-)

- Worked as a quantitative analyst doing a variety of modeling across most Fixed-Income interest rate products, as well as some Foreign Exchange. Certified Series 7 and 63 to be able to interact with clients regarding these models.
- Experience with Monte Carlo simulations and backward-induction tree pricing, for mortgages, callable bonds, swaptions, and futures, as well as vanilla swap, cap and bond pricing using an interest-rate term structure.
- Enhanced performance and robustness of code-base for multi-platform distribution using memory profiling and speed metrics.

Omgeo, LLC. 9/2001 – 2/2003 Position: Software Engineer.

- Primary responsibility was system architecture and performance. Used Abra to streamline and shrink the code-base, allowing faster time for feature delivery. Wrote validation tool to auto-generate constraint-checking in Java (essentially providing field and class level invariants)

TLX Trading Network, Inc. 6/2000 – 9/2001 Position: Software Engineer

- Worked on TradingLinx system - an application that was used by investment managers and brokers to communicate during the post-execution processing of a trade. TradingLinx also included a lightweight trading and order management system, which could be used via the Web or through FIX messages.

Education

New York University, M.S. Computer Science, expected: May, 2010

- Coursework in OS, Compilers, Languages, AI, Networks.
- Summer Research '08 in cross-language compiler design (Jeannie:Java/C); TA, spring '09, undergraduate OS. ; Thesis topic: Claiming through unconditional game search in Bridge.

Williams College, B.A. Computer Science, Chemistry, June 2000

- Advanced coursework in Compilers, Architecture, CG, OS, Parallel Processing; Concentration in Physical Chemistry including Quantum Chemistry & Physics
- TA Fall '98 undergraduate architecture.

Open source: Gitclipse, Abra(abra.sf.net), PostgreSQL

Interests: Bridge, open source, rugby, skiing, golf, tennis.