Royce Moon

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EDUCATION

University of Michigan, Ann-Arbor

Fall 2022 - Spring 2024 (Expected)
B.S. in Computer Science, Merit Scholar

EXPERIENCE

AbbVie

Machine Learning Intern | May 2022 - Present

- New Biological Entities (NBE) Analytical R&D Group
- Developed SVM, hierarchical clustering, and CNN models to categorize peptide mapping data of antibody drug conjugates (ADC)
- Saved 1000s of hours for AbbVie research scientists and analysts across the ADC development pipeline
- Presented research at key internal AbbVie crossdepartmental joint poster session to an international audience of ~300 research scientists and VPs.
- Project garnered interest from AbbVie's Chief Scientific Officer

Quant

Head of Research | Sept 2021 - Present

- Leading research in de-correlated signals in the equity space
- Head of research team in developing volatility surfaces for selecting underlying/ETFs for hedging purposes
- Overseeing current expansion and serving as President of Quant at the University of Michigan, Ann-Arbor

Bedrock Assets

Software Engineer Intern | Feb 2022 - Apr 2022

- Engineered a live market data trading signal generation server using Python and WebSockets
- Developed in-house REST API using Tornado Framework integrated with AWS S3 and MySQL databases

CERN

Research Assistant | Oct 2020 - Jun 2021

- Built from scratch and benchmarked frequency/time domain convolutional neural networks for multiparameter estimation of binary black hole mergers from gravitational wave signals
- Results used in ongoing research at CERN following "Deep Learning Merger Masses Estimation from Gravitational Waves" and "Deep Learning Gravitational Wave Detection in the Frequency Domain" papers

smartnUp EdTech

Machine Learning Engineer Intern | Jun 2020 - Dec 2020

- Developed facial recognition attendance system for deployment in schools in Jaipur, India for approximately 2,000 students
- Developed pipeline for real-time facial recognition on CPU and android devices using Fast-MTCNN and TVM stack
- Developed backend integrated with PostgreSQL database for pipeline

AWARDS

USA Computing Olympiad

2021 Gold Division

Nokia Bell Labs NJ Regional Science Fair

2020, 2019 Regeneron ISEF

- "An Alternative to Conventional Cloaking Methods: Macroscale Digital Cloaking via ghostNet
- 3rd place Engineering Division, 2x Winner Office of Naval Research Naval Science Award, Geoscience Award

American Pre-College Philosophy Olympiad

2019 U.S. National Finalist

SKILLS

Machine Learning: Computer vision, NLP, financial machine learning, convolutional neural networks (CNNs), recurrent neural networks (RNNs), long-short temporal memory (LSTMs), transformers, hierarchical temporal memory (HTM)

Cybersecurity: Reverse engineering, fuzzing, malware analysis, static code analysis, web application security, OSINT

Foreign Language: Fluent in Korean & professional proficiency Mandarin Chinese

TOOLS // PLATFORMS

Programming Languages: Python, Java, C/C++, Rust, x86 ASM, Scala, Bash

Frameworks: NumPy, Pandas, Scikit-Learn, TensorFlow, Keras, PyTorch, Tornado, Flask

Software: Git, MySQL, PostgreSQL, MongoDB, Kubernetes, Docker, IDA Pro, REST APIs, GraphQL

PROJECTS

Shepherd - Python, Alpaca API, MongoDB, REST API:

- a Python algorithmic trading bot with a command-line interface and REST API.
- Wrote custom strategy class for integration with the REST API. Utilized custom strategy class to implement a simple example strategy (Payday Anomaly).

FCNN - Python, Keras, TensorFlow, PyCBC:

- implemented a time domain and frequency domain convolutional neural to predict mass, spin, and eccentricity of black holes in binary merger events.
- Models used in internal research at CERN at the intersection of ML and gravitational astrophysics.