GAEL REINAUDI

352 West 117th street #2F New York, NY 10026, USA

+1 (646) 422 9346 gael.reinaudi@gmail.com

Education

2004-2008

• Ph.D. in <u>experimental</u> quantum physics, École Normale supérieure de Paris Atom Optics Group led by Claude Cohen-Tannoudji (Nobel Laureate)

2001-2005

• École Normale supérieure de Paris (Admission through competitive exams)

Skills

Quantitative Finance:

- Strong logical skills, innate curiosity, quick at grasping complex problems, and proposing innovations.
- Low-latency trading, order book market data, code optimization, backtesting, Series 57.
- Experienced with research-grade evolutionary optimizations, deep learning, LLM, and team of LLMs.
- Skilled at adapting recent research-grade papers and codebases to address new challenges.

Programming:

- Python: <u>Highly</u> proficient, asyncio, generators, type safety, *pythonic* approach,...
- C++: Experienced with large codebases in both HFT firm environment and personal projects. Familiar with Meta-programming, branch prediction, cache warming, static polymorphism (CRTP),...
- Tools: Proficient user of Linux, Docker, Kubernetes, GCP, CI/CD, Git, Jupyter, GraphQL, Elastic Search,...
- Competitor in Python and C++: CodinGame, TopCoder, Google CodeJam.

Professional Experience

Technology Startup, Machine Learning, Platform Development:

2021-2024

- Sinecure.AI (New York): CTO and Co-Founder https://sinecure.ai
 - ♦ Single-handedly coded the scalable, plugin-driven Python framework that provides system genericity alongside flexibility for client-specific needs.
 - ♦ Architected the databases schema using Django and Hasura to enable advanced GraphQL access and integration with strongly typed Pydantic models. tinyurl.com/36dcwevf
 - ♦ Built the plugin-driven data scraping and processing engine, breaking down structured insights into a deeply connected graph that powers a client-specific search engine and scoring system.
 - Built all mechanisms for unit-testing, integration testing and automatic deployment of dozens of endpoints in GCP, Kubernetes, CloudRun. Single-click deployment of all services.
 - Thoroughly researched and integrated modern AI and LLM for advanced, plugin-driven user interaction and data extraction, completion, analysis, and scoring.
 - Recruited, trained, and managed a growing team of developers to maintain and extend the platform.
 Ran the technology meetings for clients, investors and the board of directors.

Algorithmic Trading / Data Science:

2018-2021

- JPMorgan (New York): Data Scientist Manager, VP
 - Established the data science platform and the prediction ecosystem for the Roar group.
 - ♦ Built powerful time series predictions, running and training online, on live data, using

Temporal Convolutional Networks with unlimited lookback timeframe. tinyurl.com/yskxkrvx

2015-2018

• Ronin Capital (New York): Lead Data Scientist, Lead Strategy Developer

Adapted state-of-the-art research tools into production trading strategies (equity/ETF).

- ♦ Built an Order Management System, and implemented various trading strategies.
- Enhanced trading strategies by implementing evolutionary optimization techniques to fine-tune a complex parameter set.
- Adapted very recent deep-learning papers to identify/optimize trading signals.
- Developed an innovative technique to encode Level 2 market data into meaningful images suitable for analysis by Spatio-Temporal Convolutional Networks. tinyurl.com/4c3fbzev

2013-2015

- Global Trading Systems (New York): Lead Trading Model Developer
 - Coded the full trading logic, conducted backtesting, and analysis (fixed income).
 - Architected a fully automated deployment system for strategies.
 - ♦ Low-latency optimizations for market-making strategy, including meta-programming for better branch prediction and cache warming.

Framework for Visually Interactive Research, Trading, and Optimization:

2007-2013

• Project single-handedly designed and developed. tinyurl.com/4xtnmmuc

Initially used by Columbia University for experiments, adapted for production trading at Ronin Capital.

- Developed in C++, object-oriented programming, with highly interactive GUI, and multi-threading.
- ♦ Supported over 30+ plugins, developed by users through an exposed API.
- Featured interfaces for image processing, data fitting, scripting, genetic optimizations, and trading.

Professional Experience (continued)

Hands-on Experimental Research:

• Columbia University (New York): Postdoc and Associate Research Scientist in Atomic Physics Built from scratch an entire quantum physics experiment.

• École Normale Supérieure de Paris: Ph.D. in the Laboratoire Kastler-Brossel Built highly original apparatus for *ultra-cold atoms* quantum physics.

Teaching:

2004-2008

2004-2005

Interests

2006-2008 • Scientific expert demonstrator at the *Palais de la Découverte* (scientific museum) in Paris.

• Examiner in preparatory classes for the Grandes Écoles.

Additional Information

• Passionate airplane owner and pilot (PPL), avid rock climber (5.12d), tinkerer and maker with a broad scope of projects and techniques, builder and participation in combat robotics competitions (NHRL),

Publications

• P. Gentine, M. Pritchard, S. Rasp, G. Reinaudi & G. Yacalis Could machine learning break the convection parameterization deadlock?

Geophysical Research Letters, 45, 5742

• G. Reinaudi, C. B. Osborn, M. McDonald, S. Kotochigova & T. Zelevinsky

Optical Production of Stable Ultracold Sr88 Molecules

Phys. Rev. Lett., 109, 115303 (2012)

• G. L. Gattobigio, A. Couvert, G. Reinaudi, B. Georgeot & D. Gu�ry-Odelin

Optically guided beam splitter for propagating matter waves

Phys. Rev. Lett., 109, 030403 (2012)

Selected for the American Physical Society "Spotlighting exceptional research"

• G. Reinaudi, C. B. Osborn, K. Bega, & T. Zelevinsky

Dynamically configurable and optimizable Zeeman slower using permanent magnets and servomotors

J. Opt. Soc. Am. B, 160242 (2011)

• G. Reinaudi, book publication of the Ph.D. Thesis

Manipulation d'atomes ultra-froids: vers un laser � atomes continu (Manipulation of ultra cold atoms: towards a continuous atom laser)

Editions Universitaires Europeennes, ISBN 978-613-1-50940-7 (2010)

• A. Couvert, M. Jeppesen, T. Kawalec, �G. Reinaudi, R. Mathevet, & D. Gu�ry-Odelin

Quasi-monomode guided atom laser

Eur. Phys. News 39-Highlights, 6-14 (2008)

• A. Couvert, M. Jeppesen, T. Kawalec, G. Reinaudi, R. Mathevet, & D. Gu�ry-Odelin

A quasi-monomode guided atom-laser from an all-optical Bose-Einstein condensate

Europhys. Lett. 83, 50001 (2008)

Selected for the "Highlights" section in Eur. Phys. News 39

• G. Reinaudi & D. Gu�ry-Odelin

A Maxwell's demon in the generation of an intense and slow guided beam

Phys. Rev. A 78, 015401 (2008)

• A. Couvert, T. Kawalec, G. Reinaudi & D. Gu�ry-Odelin

Optimal transport of ultracold atoms in the non-adiabatic regime

Europhys. Lett. 83, 13001 (2008)

• G. Reinaudi, T. Lahaye, Z. Wang & D. Gu�ry-Odelin

Strong saturation absorption imaging of dense clouds of ultracold atoms

Opt. Lett. 32, 3143 (2007)

• G. Reinaudi, A. Sinatra, A. Dantan & M. Pinard

Squeezing and entangling nuclear spins in ³He

J. Mod. Opt. 54, 675-695 (2007)

• G. Reinaudi, Z. Wang, A. Couvert, T. Lahaye & D. Gu�ry-Odelin

A mirror to generate a beam

Eur. Phys. News 38-Highlights, 3-17 (2007)

• G. Reinaudi & D. Gu�ry-Odelin

The atom lasers

DGA Edition, Bulletin bibliographique Prospective Oriented Group on Lasers and Optronics (POLOQ)

n�2006-1, p. 165-172

• G. Reinaudi, Z. Wang, A. Couvert, T. Lahaye & D. Gu�ry-Odelin

A moving magnetic mirror to slow down a bunch of atoms

Eur. Phys. J. D 40, 405-410 (2006)

Selected for the "Highlights" section in Eur. Phys. News 38

• T. Lahaye, G. Reinaudi, Z. Wang, A. Couvert & D. Gu�ry-Odelin

Transport of Atom Packets in a Train of Ioffe-Pritchard Traps

Phys. Rev. A 74, 033622 (2006)

• G. Reinaudi, T. Lahaye, A. Couvert, Z. Wang & D. Gu�ry-Odelin

Evaporation of an atomic beam on a material surface

Phys. Rev. A 73, 035402 (2006)

• T. Lahaye, Z. Wang, G. Reinaudi, S.P. Rath, J. Dalibard & D. Gu�ry-Odelin

Evaporative cooling of a guided rubidium atomic beam

Phys. Rev. A 72, 033411 (2005)

• T. Aichele, V. Zwiller, M. Scholz, G. Reinaudi, J. Persson & O. Benson

Multiplexed quantum cryptography with single InP quantum dots

Proceedings of SPIE 5722, 30-44 (2005)