#### **GAEL REINAUDI**

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# Education

Sep 2004-Aug 2008

• Ph.D. in physics, École Normale Supérieure de Paris

Atom Optics Group led by Claude Cohen-Tannoudji (Nobel Laureate)

Ph.D. thesis published as a book

Sep 2001-Aug 2005

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

# Skills

# **Quantitative:**

- Numerical methods, probability, basic knowledge of financial mathematics
- Highly logical and curious, rigorous analysis as well as back-of-the-envelope calculation

# **Programming:**

- C++, data structures, class hierarchy design, design patterns, algorithms, optimization
- Tools/IDE: Python, iPython, git, Fabric, Django, LogStash, Visual Studio, Eclipse, Linux
- Competitor in the TopCoder and Google CodeJam algorithm competitions

# **Computer Driven Optimization:**

- Numerical libraries: NLopt, AlgLib, GaLib & Evolving Objects (genetic optimization)
- Completed course by Andrew Ng (machine learning) and by G. Hinton (neural networks)
- Keen interests: disruptive design for evolutionary optimization

# **Professional Experience**

#### Trading:

Apr 2014-present

- Global Trading System (New York): Lead Trading Model Developer (High-Freq) Optimization and signal discovery through simulations and trading data analysis
  - $\diamond\,$  Searching/using tools and tricks to gain intuition about underlying market data
  - ♦ Simulations to motivate production code design, defining unbiased A/B tests
  - ♦ Original coding for lowering the latency & leaner ways to test new ideas

Apr 2013-Apr 2014

- Global Trading System (New York): Trading Model Developer
  - High-Frequency market-making client on CME and BrokerTec
    - Redesigning, developing, minimizing latency (low-level optim, branches,...)
       Obtained the first successful derivatives strategy at GTS
    - ♦ Responsible for the trading logic implementation of two successful strategies

# Framework for controlling laboratory experiments:

2007-2013

- Project single-handedly designed and coded
  - Used in Columbia University atom-optics experiments
    - ♦ C++, object-oriented, Qt-based gui, multi-threaded, 30k+ lines
    - ♦ 29 existing plugins, coded by users through the exposed API & plugin wizard
    - ♦ Interfaces for numerical optimizations (gradient, non-gradient based and genetic)
    - Interface for image processing and shape fitting
    - ♦ Can be seen on vimeo.com/32183792 and vimeo.com/31039111

#### Scientific Research:

Mar 2011-Apr 2013

• Columbia University (New York): Associate Research Scientist in atomic physics *Precision metrology in atomic and molecular physics* 

Sep 2008-Mar 2011

Columbia University (New York): Postdoc in atomic physics
 Building of an experiment for the production of ultra-cold molecules

Sep 2004-Aug 2008

Building of an experiment for the production of ultra-cold molecules
École Normale Supérieure de Paris: Ph.D. in the Laboratoire Kastler-Brossel

#### Teaching:

Sep 2006-Jun 2008 Sep 2004-Sep 2005 • Scientific expert demonstrator at the *Palais de la Découverte* (scientific museum) in Paris

Evaporative cooling of atomic clouds for the production of a matter-wave in the degenerate regime

- Examiner in preparatory classes for the Grandes Écoles
- Scientific guide in the *Atom Optics Group*, École Normale Supérieure

### Additional information

# Languages Hobbies

- Fluent in French and English, knowledge of German
- Avid rock climber (7.12d), Electronics, making and flying model airplanes and helicopters, guitar, motorcycling, enthusiastic about the *Lean Startup* methodology

# **Publications**

• 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. Guéry-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 à 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. Guéry-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. Guéry-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. Guéry-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. Guéry-Odelin Optimal transport of ultracold atoms in the non-adiabatic regime

Europhys. Lett. 83, 13001 (2008)

• G. Reinaudi, T. Lahaye, Z. Wang & D. Guéry-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 <sup>3</sup>He

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

• G. Reinaudi, Z. Wang, A. Couvert, T. Lahaye & D. Guéry-Odelin *A mirror to generate a beam* 

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

**2006** ● G. Reinaudi & D. Guéry-Odelin

The atom lasers

2005

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. Guéry-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. Guéry-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. Guéry-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. Guéry-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)

 A. Dantan, G. Reinaudi, A. Sinatra, F. Laloë, E. Giacobino & M. Pinard Long lived quantum memory with nuclear atomic spins Phys. Rev. Lett. 95, 123002(2005)

• T. Aichele, G. Reinaudi & O. Benson

Separating cascaded photons from a single quantum dot: Demonstration of multiplexed quantum cryptography Phys. Rev. B **70**, 235329 (2004)