

Chris Stucchio

Profile

Experienced developer with a background in numerical computing and data science, quantitative trading, and web development. My github (<https://github.com/stucchio>) will tell you more than my resume can.

Experience

- 2012-Present **Patch/AOL, Senior Software Engineer, NY, NY.**
Designed and implemented realtime system monitoring for Scala-based webapp, as well as a realtime user tracking system. Set up statistical framework (A/B testing, experiment design, data mining, etc) to optimize user engagement across the site. Optimized SQL queries, reducing time-to-first-byte by factor of 100 on several critical pages. Migrated database from legacy MySQL/ActiveRecord system to modern normalized Postgres system. Strong focus on using Scala and Postgres type systems to enforce program correctness.
- 2011-2012 **Stylot, CTO, NY, NY and Pune, India.**
Designed and built Stylot, a visual search engine for women's fashion. Users can create the visual representation with Stylot's create page or they can upload photographs with Stylot's iPhone app, and Stylot will find items of similar appearance in our catalog. Managed a technology team of 3 people and an oracle staff of 8.
- Designed a NoSQL in-memory data indexer (called Hobo) to handle search.
- Performed experiments on women's perception to determine what features are important in fashion search.
- Technologies used: Python/Django, C++, Java and Hadoop (all hosted on AWS). We also use a team of human oracles as an in-house version of Mechanical Turk.
- 2010-2011 **Mesh Capital, Quantitative Trader, Jersey City, NJ.**
Devised and implemented strategies for high frequency trading. Designed a global predictive strategy using activity in high volume stocks to predict price movements of low volume stocks. Micro-optimized various system components to reduce latency during high volume periods. Devised dynamic portfolio rebalancing strategy to reduce risk and increase profits. All work done in Java.
- 2009-2010 **Trading Games, Quantitative Developer (Consultant), NY, NY.**
Designed and implemented alpha version of a prediction market platform for an early stage startup. Platform consists of a backend which acts as an exchange for binary event futures, a frontend which is a web-based user interface allowing users to buy and sell event futures, and a JSON API which allows external developers to interface with the system.
- Technologies used: Python/Django, C++, AMQP (RabbitMQ)
- 2007-2010 **Courant Institute, NYU, Postdoctoral Scholar, NY, NY.**
Developed a model-based reconstruction algorithm for MRI (Magnetic Resonance Imaging) as well as a supporting library of computational geometry algorithms. This involves both image processing and computational geometry. Developed new numerical algorithms for solving wave equations (particularly electromagnetism and superfluids) and built a model of quantum decoherence to help understand the measurement problem.

2002-2007 **Rutgers University**, *Bevier Graduate Fellow*, Piscataway, NJ.

Developed a software package for solving the partial differential equations involved in modeling nanoscale quantum transport (written in Python and C). Managed a team of two undergraduate researchers for part of the project. In collaboration with experimentalists at the Technion/Israel Institute of Technology, I used the aforementioned software package to model optics experiments. I also taught courses ranging from Precalculus to Differential Equations.

Skills

Analytical Skills, Experience in high frequency trading, image processing, theoretical physics and machine learning.

Languages, Python, Scala, Java, C++, Haskell, Javascript, Emacs Lisp.

Education

2007–2010 **New York University**, *Postdoctoral Scholar, Mathematics*, NY, NY.

2002-2008 **Rutgers University**, *Ph.D., Mathematics*, Piscataway, NJ.

2000-2002 **Stevens Institute of Technology**, *B.S. Mathematics and Physics*, Hoboken, NJ.

Publications

A. Barak, O. Peleg, C. Stucchio, A. Soffer, and M. Segev. Observation of soliton tunneling phenomena and soliton ejection. *Physical Review Letters*, 100(15):153901, 2008.

O. Costin, J. L. Lebowitz, and C. Stucchio. Ionization in a 1-dimensional dipole model. *Reviews in Mathematical Physics*, 20(7):835–872, 2008.

O. Costin, J. L. Lebowitz, C. Stucchio, and S. Tanveer. Exact results for ionization of model atomic systems. submitted.

G. Dekel, V. Fleurov, A. Soffer, and C. Stucchio. Temporal dynamics of tunneling: Hydrodynamic approach. *Phys. Rev. A.*, 75(4):1050, 2007.

J. Frohlich, A. Soffer, and C. Stucchio. Wave collapse doesn't matter. *In Preparation*, 2007.

L. Greengard and C. Stucchio. Reconstructing curves from points and tangents. 2009.

L. Greengard and C. Stucchio. Spectral edge detection in two dimensions using wavefronts. *Applied and Computational Harmonic Analysis*, In Press, Corrected Proof:–, 2010.

C. Siegel, A. Soffer, and C. Stucchio. Improved error bounds for a higdon open boundary condition. *preprint*.

A. Soffer and C. Stucchio. Time dependent phase space filters: Nonreflecting boundaries for semilinear schrodinger equations. 2006. in preparation.

A. Soffer and C. Stucchio. Open boundaries for the nonlinear schrodinger equation. *Journal of Computational Physics*, 225(2):1218–1232, 2007.

A. Soffer and C. Stucchio. A stable absorbing boundary layer for anisotropic waves. (*Submitted*), 2008.

A. Soffer and C. Stucchio. Multiscale resolution of shortwave-longwave interactions in time dependent dispersive waves. *Communications in Pure and Applied Mathematics*, 62(1):82–124, 2009.

Author of www.chrisstucchio.com, a widely read blog..

Referenced by the Huffington Post, National Review, Reuters, Business Insider, and Marginal-Revolution.com (among others).

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Talks (Selected)

- 2012 **VIT Computer Science Seminar**, Pune, India.
- 2009 **Rutgers University Mathematical Physics Seminar**, Piscataway, NJ.
- 2008 **Wolfgang Pauli Institute**, Vienna, Austria.
- 2008 **SIAM Annual Meeting**, San Diego, CA.
- 2008 **Frontiers in Applied and Computational Mathematics**, Newark, NJ.
- 2007 **University of Chicago Applied Mathematics Seminar**, Chicago, IL.
- 2007 **SIAM Conference on Dynamical Systems**, Snowbird, UT.
- 2007 **Princeton Mathematical Physics Seminar**, Princeton, NJ.