John Nnamchi

+1 (415)-823-4294 · john.nnamchi@simvo.io 30 Otis St., San Francisco, CA 94103 **BSc. Major in Biochemistry** from **McGill University** Currently employed at Bloomberg LP under **TN US VISA** status

PROFESSIONAL SUMMARY

Experienced engineer specializing in **Python backend infrastructure** and **high-frequency-low-latency systems** for **quantitative workflows**. After optimizing Index Exchange's real-time ad exchange platform to handle **350 billion requests per day**, I joined Bloomberg to help build **BQuant**, Bloomberg's data science and quantitative investment platform. By completing various **Python**, **Database**, **Authentication and Infrastructure** projects, I've helped our department achieve **BQuant's browser migration** to a cloud provisioned web app available to all Bloomberg users.

SKILLS

Python Backend Development.

Software Infrastructure, Cloud Provisioning
Instrumentation and Telemetry Infrastructure.

Statistical Modeling and Data Visualization
Golang Backend Development
Front-end Development

(Flask, Tornado & multi-thread workflows, DB interactions, JupyterLab)

(GCP & AWS) & **Authentication** Workflows

(Kafka/Influx/Grafana, LogRocket

(Numpy, BQuantViz)

(go concurrency, gRPC microservices)

(React, VueJs, Typescript)

PROFESSIONAL EXPERIENCE

BLOOMBERG LP - Software Engineer

Oct 2021 - Present

BQuant Browser App Migration - 6 month long department-wide effort to deprecate BQuant Desktop App **Task** For users to migrate to the BQuant browser app, they needed to be able to <u>fully manage their project workflows</u> which include creating & publishing projects, changing ownership, reverting to commits, and customizing environments **Implemented** the backend infrastructure for these workflows: provisioning Python API services, exposing them to the internet, handling authentication, and programming the workflow specific logic (Database pulls/inserts for project snapshots and commit history, microservice calls for secondary workflows such as transferring projects, etc.) **Impact** The BQuant Desktop app was <u>deprecated</u>, all existing users <u>migrated to the browser</u>, and BQuant is now made <u>accessible to all Bloomberg Terminal users</u>. It is now the base version when a user runs BQNT in the terminal.

BQuant Instrumentation Pipeline

Task Product / leadership had difficulty understanding user behavior and habits when working on a project, as well as tracing a user's actions that led to reported bugs

Implemented a message dispatch mechanism by hooking onto executed JupyterLab commands (cell run, notebook save, etc), collaborated with product teams to produce a standardized message format, and developed a common session ID to track the user across the various BQuant platforms (main projects view, JupyterLab & help/docs page) **Impact** Telemetry provided a direct access to a user's trace actions leading to reduced user issue investigation time. The telemetry pipeline also initiated the conception of various BQuant features, such as git integration.

INDEX EXCHANGE - Software Engineer

June 2018 - June 2021

Built and deployed high-frequency-low-latency solutions that power real-time advertising auctions, to distributed systems on 6000 LINUX servers in 10 DCs worldwide, processing 350+ billion requests a day

Project Boomerang - optimizing auction latency to maximize advertising spend

- Implemented code profiling tools to identify various auction setup workflows as optimization targets
- Designed an **experimental framework** to quickly deploy experimental releases, paired with a **real-time data pipeline (Kafka / InfluxDB / Grafana)** to analyze optimization outcomes (advertiser bid response rates / spend)
- Identified key optimizations as (1) disabling non-voluntary context switches and (2) replacing a compression algorithm Impact after MVP3 auction latency dropped by 40ms (25%), translating to \$110K / day ad spend increase, and PROMOTED TO SOFTWARE ENGINEER II after project completion

Bid Distribution - analyzing auction dynamics & bidding behaviour to reduce

- Wrote a Numpy statistical algorithm that produced a Competitive Index based on winning vs losing bids distribution
- This reduced the min price per ad leading to 10% savings for advertisers (10% more auctions won with same budget).