

# Luis Victoria

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## EDUCATION

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### Business and Computer Science

September 2018 - December 2022

*UBC Sauder School of Business - University of British Columbia*

*Vancouver, BC*

- Key Courses: Algorithmic Design, Machine Learning, Functional and Logic Programming, Software Construction
- Key Projects: Automatic Function Composition ([GitHub Repo](#)), JavaScript Chess AI ([GitHub Repo](#))
- Works in Progress: Cryptocurrency Payment Processor ([Prototype GitHub Repo](#))
- Awards: Blockathon 2019 Champion ([GitHub Repo](#))

## WORK EXPERIENCE

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### Quantitative Analyst

September 2021 - March 2022

*Ilios Investment Foundation*

*Vancouver, BC*

- Enabled strategy performance analysis by constructing a back-testing engine from open source libraries such as Backtesting.py and hosting on AWS
- Increased efficiency of equity research by automating analysis of hundreds of assets at a time through custom scripts and Bloomberg's Python API
- Improved reaction times of buying and selling opportunities by developing signal detection capabilities and portfolio management mechanisms
- Assembled a 5-person development team to commence project by leading hiring process and interviews

### Quantitative Developer

May 2019 – September 2019

*Farringdon Asset Management*

*Singapore*

- Enhanced firm's back-testing engine capabilities to measure cryptocurrency assets by expanding on current data pipelines using CCTX and Binance
- Improved development times of client portfolio analysis reports by automating and generating reports from Bloomberg's Portfolio Manager via its Python API
- Assisted in technical research of biomedical pharmaceutical startups by modelling statistic indicators and risks using Bollinger Bands, Stochastic Oscillators, etc.
- Maintained and fixed bugs in firm's existing back-testing infrastructure

## EXTRACURRICULAR ACTIVITIES

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### Full Stack Developer

May 2020 – January 2021

*Fundación Manolo Net*

*Orlando, FL*

- Developed a codecademy-like website targeting blind teenagers with a will to learn how to code via Python's Django framework
- Aided in creating a computer science syllabus for prospective young students

### Front-end Developer

May 2016 - March 2017

*Club Niños y Niñas*

*Mexico City*

- Redesigned previously outdated web-page for the non-profit focusing on giving children and teenagers from rough communities a safe environment
- Enriched announcement and editing capabilities for regular staff by implementing mobile capabilities and blog features with the use of Ruby's Jekyll Framework
- Implemented HTTPS connections by creating an SSL certificate through Let's Encrypt

## SKILLS AND INTERESTS

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**Languages:** English, Spanish

**Programming Languages:** C, C++, Python, Haskell, Java, Javascript, R, Lisp, Prolog, x86 Assembly, Matlab

**Technological Proficiency:** Arch Linux, Git, Raspberry Pi, Scikit-Learn

**Interests:** Football - Striker (Singapore Div 1 National Champion, Vancouver Div 2 Champion), Basketball - Point Guard (Singapore National U21 Champion), Golf, Chess (1900 ELO on Lichess), Options Trading