

Luis Victoria

778-389-7496 | lambda.lv | linkedin.com/in/luisvictoria | github.com/lv

EDUCATION

University of British Columbia

Bachelor of Commerce — Business and Computer Science

Expected December 2022

Vancouver, BC

EXPERIENCE

Head of Quantitative Analysis

Ilios Investment Foundation

October 2021 – Present

Vancouver, BC

- UBC student managed fund providing scholarships for finance students in need with a strong interest in financial markets
- Currently developing back-testing engine using backtesting.py and Bloomberg's Python API
- Currently learning and implementing financial models such as Black-Scholes
- Planning to self-study stochastic calculus starting May 2022

Quantitative Developer

Farrington Asset Management

May 2019 – September 2019

Singapore

- Worked in asset management firm that managed \$1 billion USD in total assets
- Automated and generated client-specific performance reports via Bloomberg's Python API
- Enhanced firm's back-testing engine capabilities by assisting with the creation of a new data pipeline to measure cryptocurrency assets
- Maintained and fixed bugs in the firm's existing back-testing infrastructure
- Utilized Bloomberg Terminal and Bloomberg Excel Add-ins for technical research with the use of Bollinger Bands, Stochastic Oscillators, etc.

Full Stack Developer

Fundación Manolo Net

May 2020 – January 2021

Orlando, FL

- Developed alongside a blind computer science professor teaching at the University of Puerto Rico
- Created a codecademy-like website in Django (Python) targeting blind teenagers with a will to learn how to code
- Aided in creating a computer science syllabus for prospective students

Front-end Developer

Club Niños y Niñas

May 2016 - March 2017

Mexico City

- Redesigned previously outdated web-page for the non-profit focusing on giving children and teenagers from rough communities a safe environment
- Implemented blog feature and mobile capabilities with the use of Jekyll (Ruby)
- Renewed the web-page's SSL certificate

AWARDS

Blockathon Champion | Hyperledger Fabric

May 2019

- Won the Vancouver blockchain hackathon by creating an end-to-end based blockchain
- Provided potential solution towards a specific livestock problem given by StatsCan

Singapore National Football League Div II's Top Scorer

2018

- Scored 14 goals in 16 games for the SCC Tigers in Singapore's second division football league

SEASAC Basketball MVP

November 2017

- Won Most Valuable Player for High-school tournament hosted in Hong Kong

TECHNICAL SKILLS

Languages: English, Spanish

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

Frameworks: Node.js, Django, Jekyll

Technological Proficiency: Arch Linux, Git, Raspberry Pi, Amazon AWS, Travis CI

Software: Excel, Photoshop, Matlab, Bloomberg, Blender, Godot

Sports: Football (Soccer), Basketball, Golf, Chess