Luis Victoria

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Work Experience

Production Engineer   Feb 2023 - Present
Bloomberg LP   *New York, NY*

- **Latency Optimization**: Maintained strict performance targets of < 6ms median and < 250ms max latencies for 99.99% of tick data, ensuring reliable operations across a system handling ~350 billion daily ticks.
- **Global On-call Lead**: Acted as the primary contact for the Ticker Plant system during 24/7 on-call rotations, leading remediation processes for critical incidents like exchange outages, hardware failures, and performing synchronization tasks to minimize client impact.
- **Capacity Planning**: Spearheaded evaluations for transitioning disaster recovery infrastructure from 36-core to 56-core machines, leading to projected savings of ~$8 million USD while meeting compliance standards.
- **Latency Monitoring Enhancements**: Singlehandedly rewrote and designed a critical high performance per-tick instrumentation tool in C++, delivering real-time tick path latencies with minimal runtime overhead.
- **Software Rollout Stability**: Co-developed a product to identify and mitigate performance regressions from bad deployments by leveraging Bayesian Online Changepoint Detection, enhancing confidence in shipping and catching regressions in new tick-type rollouts.
- **Storage Prediction Tool**: Independently designed and implemented a Python tool to forecast machine storage use, deployed across 750 production machines to proactively set off alarms before reaching capacity limits.
- **Proactive Automation**: Automated various quality control procedures to verify machine synchronization for non-standardized production environments, reducing manual processes averaging 8 minutes down to a single click.

Quantitative Developer Intern   May 2019 - Aug 2019
Farringdon Asset Management   *Singapore*

- **Back-testing Enhancements**: Extended the firm's back-testing engine to include cryptocurrency asset analysis by integrating new data pipelines using CCTX and Binance, enabling quantitative evaluation of crypto markets.
- **Automation with Bloomberg API**: Reduced time to generate client portfolio analysis by 50% for the portfolio management team using information from PORT<GO>
- **Technical Research**: Leveraged Bollinger Bands and Stochastic Oscillators to support quantitative decision-making on biomedical pharmaceutical startups.

Education

Business and Computer Science   Sep 2018 - Dec 2022
University of British Columbia   *Vancouver, BC*

- **Relevant Coursework**: Machine Learning & Data Mining, Advanced Algorithmic Design, Advanced Relational Databases, Theory of Computation, Advanced Software Construction, Functional & Logic Programming, Matrix Algebra, Empirical Economics, Calculus III, Information Systems Analysis & Design
- **Key Projects**: Automatic Function Composition (repo), Javascript Chess AI w/ Minimax (repo), Interactive Coding for Kids using NLP (repo), Prototype Bitcoin Payment Processor (repo)
- **Awards**: Blockathon 2019 Champion, Sauder Entrepreneurial Prediction Market 2022 Champion
- **Extracurricular Activities**: Ilios Investment Club - Head of Technology

Volunteer Work

- **Fundación ManoloNet**: Developed a Codecademy-like webpage via Django, teaching prospective blind teenagers Python.
- **Club de Niños y Niñas de México**: Implemented HTTPS using Let's Encrypt and prototyped a redesigned front page.

Skills

- **Fluent Languages**: English, Spanish
- **Personal Interests**: Football - Center Forward (Singapore Div 1 Champion, Vancouver Div 2 Champion), Basketball - Point Guard (Singapore U21 Club Champion), Golf (18 Handicap), Chess (2000 ELO on Lichess bullet)