

Luis Victoria

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Work Experience

Production Engineer

Bloomberg LP

Feb 2023 - Present

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:** Led 24/7 on-call rotations, resolving critical incidents such as exchange outages and system failures to mitigate client impact.
- **Low-Latency Tick Instrumentation:** Developed a per-component latency instrumentation system in C++11, replacing a legacy setup reliant on artificial metric ticks while handling ~350 billion daily ticks with negligible overhead.
- **Capacity Planning:** Spearheaded disaster recovery evaluations using Linux cgroups to optimize resource allocation, transitioning from 36-core to 56-core machines instead of adding more machines per cluster and achieving projected savings of ~\$8 million USD.
- **Software Rollout Stability:** Co-developed a Bayesian Changepoint Detection tool to catch performance regressions pre-production (e.g., 40% database slowdown, 30% tick-type slowdown)—averting outages and increasing release confidence.
- **Storage Prediction Tool:** Independently designed and implemented a Python 3 & PostgreSQL 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

Farrington Asset Management

May 2019 - Aug 2019

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

Bachelor of Commerce - Sauder School of Business, University of British Columbia

Sep 2018 - Dec 2022

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](#), [Javascript Chess AI via Minimax](#), [Interactive Coding Environment for Kids using NLP](#), [Prototype Bitcoin-to-Fiat Payment Processor](#).
- **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.
- **Technologies:** C++11, Python 3 (NumPy, Pandas), PostgreSQL, Docker, Git, Unix Commands, Bloomberg Terminal
- **Personal Interests:** Football - Center Forward (Singapore Div 1 Champion, Vancouver Div 2 Champion), Basketball - Point Guard (Singapore U21 Club Champion), Golf (18 GHIN Handicap), Chess (2000 ELO on Lichess Bullet).