

Patrick Yuen

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Technical Skills:

Programming Languages : Python, Java

Data Storage Development : SQL(PostgresSQL, MySQL, SQLite, SQLAlchemy ORM), Avro, hdf5

Data Analysis : Jupyter, Pandas, Numpy

Performance : Asyncio, Multiprocessing, Cython, Numba, ZMQ

Development Tools : Docker, Bash, Windows, Ubuntu, Git, Jenkins CI, Sphinx

EDUCATION:	New York University: Masters in Computer Science - June 2017	New York, NY
	New York University: Computer Science Major - June 2016	New York, NY
	Economics/Mathematics minor	

EXPERIENCE Work Experience/Internship

July'17 – Current Company: Akuna Capital

Role: Junior Python Developer

Chicago, IL

- o Developed a Python application to stream live risk metrics (greeks) during increasing market conditions. Achieved by improving formulas, multiprocessing and cythonizing core calculations.
- o Replaced/managed the firm's Compliance development team to develop new features/maintain the internal compliance dashboard and market activity surveillance system. Oversaw and implemented the monitoring necessary for the firm's APAC expansion into HK and Korea.
- o Designed/implemented Python applications for the early stages of the Cryptocurrency desk. Included a system to connect to 12 different internet exchanges to periodically reconcile OTC trades + pnl and a flexible protocol/service for streaming various internet exchange's market/position information.
- o Refactored + expanded the firm's PnL workflow to leverage internal pricing/valuation libraries.
- o Improved intraday trade reconciliation to heuristically filter out automated trades.
- o Maintained/Improved Trading Service applications/datasets, integrated CI and Middle Office reconciliation.

June'16 – August'16 Company: JP Morgan Chase & Co.

Role: Summer Technology Analyst

Jersey City, NJ

- o Developed an AngularJS webapp to provide User Admins CRUD operations over Wealth Management options.
- o Migrated multiple Jenkins jobs for continuous integration.

June'15 – Fed'16 Company: Mizuho Capital Markets LLC

Role: Systems Development Intern

New York, NY

- o Built an early stage Trade Surveillance Rule Engine for Compliance to detect market manipulation.
- o Developed an eFX reconciliation emailer and web app with Perl/ Perl CGI to help integrate a new eFX Trading Platform.
- o Created an FPML/XML Large Trade Reporting Tool as per CFTC regulations.

June'14 – Aug'14 Company: Pershing LLC

Role: Client Technology Services Intern

Jersey City, NJ

- o Upgraded and debugged the Pershing Strategic Proposal System Application's Dojo from 1.7.3 to 1.9.1.2 to help resolve 78 open issues on the iPad.
- o Aided development of new automated build process to shorten load times from 22 sec to 0.5 sec.

Sept'13 – May'14 Company: NYU Stern IT

Role: Junior Web Developer

New York, NY

- o Managed, debugged and updated NYU Stern's websites and services.

Awards:

Best Technical Design JP Morgan Code for Good