Peter Leng

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SKILLS

LANGUAGES

Python • JavaScript
C++ • Java • C#

FRAMEWORKS & TOOLS

NumPy • Pandas • Matplotlib
Tornado • Flask • NodeJS
Tensorflow • Pytorch • Keras • CUDA
PostgreSQL • MongoDB
RabbitMQ • Redis
API Gateway • AWS Lambda • S3

LINKS

Github:// **peterl328**
LinkedIn:// **Peter Leng**
Devpost:// **Peter Leng**

EDUCATION

UNIVERSITY OF WATERLOO

B.A.Sc. Computer Engineering
Expected May 2020| Waterloo, On

WATONOMOUS

UW Autonomous Vehicle Team
Localization & Mapping

CERTIFICATES

UDACITY NANODEGREE

Self-Driving Car Engineer

COURSERA

Machine Learning
Control of Mobile Robots

AWARDS

HACKATHONS

TreeHacks 2017 - Top 10/130
HackPrinceton 2016(F) - Top 5/100
HackPrinceton 2016(S) - Top 5/80
BostonHacks 2015 - Top 1/60

EXPERIENCE

CRUISE AUTOMATION | Software Engineering Intern

Sept 2019 - Present | San Francisco Bay Area

- Working in the simulation Team

SPARTAN FUND MANAGEMENT | Lead Quantitative Engineer

May 2018 - Present | Toronto, ON

- Managed a fund ($5M AUM) with a small team of engineers and researchers while reporting directly to the CEO
- Designed an entirely new trading system using micro-services architecture on AWS including parallel trading pipelines which improved back-test executive time from 5-6 hours to 5 minutes for a 20-year test
- Developed volatility forecasting models using multi-layer recurrent neural networks with Pytorch

Used: Pandas, NumPy, Pytorch, MongoDB, NodeJS, AWS Lambda, ElastiCache, Redis, RabbitMQ

MACKENZIE INVESTMENTS | Quantitative Researcher Intern

Jan 2019 - April 2019 | Toronto, ON

- Implemented a high-alpha trading strategy for the forex market using principal component analysis and regression models on financial factors
- Developed a sentiment engine that generate trading signals from Trump's twitter feed

Used: Pandas, NumPy, Matplotlib, Pytorch, PostgreSQL

PLANGRID | Software Engineering Intern

Sept 2017 - Dec 2017 | San Francisco Bay Area

- Designed and built device sync feature across all mobile platforms (iOS, Android, Windows) to keep track of documents and sheets sync status

Used: C#, WPF, Java, Android, Flask

SKYWATCH | Backend & Data Engineering Intern

Jan 2017 - May 2017 | Kitchener, ON

- Decreased database query time by using indexes, optimizing SQL statements and RDS server configurations from an average of 5 minutes to within 30 seconds
- Developed a download proxy server to handle asynchronous image downloads using bit streaming which increased average download speed by 40%
- Built an image clipping micro-service using Python-GDAL allowing users to download clipped satellite images

Used: Python, Tornado, GDAL, PostgreSQL, AWS Lambda, S3

PROJECTS

SLITHERIO-AI | Neuro-Evolution of Augmenting Topologies

Uses Neural-evolution of Augmenting Topologies and OpenAI gym to train an AI to play SlitherIO