# KEN NOH | SOFTWARE ENGINEER

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#### **EDUCATION**

**Brown University** - Providence, Rhode Island

B.S. Computer Science, Major GPA: 3.9

Relevant Coursework:

Statistical Inference Artificial Intelligence Computer Systems Machine Learning

Machine Learning W
Deep Learning G

Design/Analysis of Algos Web Applications Game Engines Development

Design/Implementation of Prog Langs Data/Computational Science (*Master's*) Monte Carlo w/ Financial Applications

#### **EXPERIENCE**

**Operating Systems** 

#### Two Sigma Securities - Trading Engineering Intern

May 2019 - Aug 2019

Sep 2016 - May 2020

- Worked on the Market Making Index Arbitrage Trading Systems Team; developed a full-stack application to provide a fast, normalized, and centralized way to manually monitor all of Two Sigma Securities' trading activity.
- Built a RESTful Python API and front-end with optimized search capabilities to handle over 15 million orders per day.

### AlBrain, Inc. - Software Engineering Intern

Jun 2018 - Aug 2018

- Created a semantic clustering module which was used in the *Memory Graph* product to trigger self-reorganization of phrase data stored in an acyclic graph structure.
- Implemented the *skip-thoughts* embeddings model which improved categorical accuracy of phrase data by over 15% and reduced memory usage by over 10% in the *Memory Graph* product.

## **Brown University CS Department - Teaching Assistant**

May 2018 - May 2019

- Served as a teaching assistant for CS1410 (Artificial Intelligence) and DATA2040 (Data & Computational Science).
- Responsible for creating and updating assignments, grading homeworks and exams, and holding weekly office hours.

# Salomon Laboratory - Software Engineering Intern

Jun 2017 - Sep 2017

- Streamlined the proteomics pipeline by implementing Andromeda and MaxQuant to improve sequencing time and depth.
- Moved quantitation up into the pipeline and used R's parallel library to remove bottlenecks caused by richer data types.

#### AnyMeal, Inc. - Software Developer

Jun 2017 - Sep 2017

- Created a web portal and desktop app for restaurant owners to upload and customize their menu's appearance.
- Built a web scraper to automate the menu uploading process, reducing average customer onboarding time by 30%.

#### **PROJECTS**

## **DobbyBot - Cryptocurrency Trading Bot**

- Built a cryptocurrency trading bot supported on Binance implementing simple triangular arbitrage and momentum tactics.
- Created a UI to monitor bot's activity, track current positions, change trading tactics, and pause/resume trading.
- Developed a Python framework to test tactics on historical data and run data analytics to discover new tactic ideas.

#### Stuff Going Down - A personalized way to view global news

- Developed a full-stack application with a world map which updates with live news and social media pins. Content is customizable and upvoting/downvoting content results in increased/decreased chances of seeing similar stories.
- Implemented additional features such as: search, sentiment heatmaps, dynamic zoom, and sentiment analysis.

#### **Spotify DJ - Creating the perfect playlist**

- Developed a full-stack app which analyzes user's public playlists and Spotify's top charts to create an optimized playlist.
- Used Spotify's API to reorder and update older playlists based on more recent popularity scores.

## **SKILLS**

Languages: C, C++, Python, Java, JavaScript, TypeScript, Pyret, MATLAB *Technologies*: SQL, Git, Node.js, React/Redux, TensorFlow, Flask

#### **AWARDS**

Jane Street Electronic Trading Challenge 2018 – 1st Place Overall
AMC12 2014 – Distinguished Honor Roll (Top 1%)
USA College Ultimate – 2018 D-I Second Team All-Region (NE), 2019 D-I National Champion