Unique Divine



Unique-Divine.github.io	



EDUCATION

Columbia University
M.S. Applied Mathematics

New York, NY

B.S. Applied Physics, minor in Applied Mathematics

(June 2021) (May 2020)

Relevant Graduate Coursework: Data Mining, Machine Learning for Data Science, Natural Language Processing, Applications in Financial Machine Learning, Empirical Methods of Data Science, Mathematics for Data Science

TECHNICAL SKILLS

Programming: Python, Golang, Typescript, AssemblyScript, Java, Cosmos-SDK, Solidity

Data Engineering: Google Cloud Platform, Docker, MongoDB, SQL, GraphQL

Other: Git, GitHub, Vim, UNIX / Linux, Bash/Shell, HTML

EXPERIENCE

Sommelier Finance

Senior Software Engineer

(Aug 2021 - Present)

Sommelier is a blockchain protocol for executing automated trading strategies on-chain.

- ☐ Creating and deploying live trading strategies for execution on Ethereum and Cosmos: Sommelier Protocol's Cellars.
- ☐ Indexing and building APIs to serve event data emitted from smart contracts (AssemblyScript + GraphQL)
- Developing robust backtesting infrastructure and a scalable DeFi research pipeline

IBM

Data Scientist (May 2021 – Aug 2021)

- ☐ Performed clustering and unsupervised topic modeling with survey responses for IBM Cloud
- Wrangled terabytes of data made up of click streams, product usage, and NPS data to derive actionable insights
- Leveraged: Sentence BERT, Latent Dirichlet Allocation (LDA), NLTK, Gensim, Plotly, PyTorch, SQL, IBM DB2

Applied Technology Solutions, Inc. (ApTSi)

Artificial Intelligence Engineer

(Sep 2020 - May 2021)

- Developed novel ML applications to automate portions of the doctor-patient interaction with NLP
- ☐ Advised and implemented necessary DevOps changes with Docker and Kubernetes
- ☐ Wrote containerized applications, RESTful web microservices, and APIs with Spring Boot and Java
- Leveraged: Apache Spark (PySpark), Spring Boot, Java, Docker, Kubernetes, SQL, PostgreSQL, MongoDB, PyTorch

Columbia University

Bioinformatics Researcher (Computational Genomics), with Dr. Itsik Pe'er

(Jan 2020 - Feb 2021)

- Applied neural networks (PyTorch) to predict 3 phenotypes of rats based only on genetic variants (SNPs) in DNA.
- ☐ Simulated rat genomes to create additional data with generative adversarial networks (GANs), improving accuracy by 15%
- Utilized the High-Performance Computing cluster to leverage CUDA GPUs, interfacing with PyTorch Lightning
- Presented results in Columbia University's Computer Science Research Colloquy

National Science Foundation Physics REU at University of Illinois Urbana-Champaign

Undergraduate Researcher (Machine Learning), with Dr. Joaquin Vieira

(May 2019 - Aug 2019)

- Implemented convolutional neural networks with Python (TensorFlow) to predict gravitational lensing parameters
- Added functionality for predictive modeling with custom architectures, ResNets, Inception-v4, AlexNet, and Overfeat

Columbia University

Undergraduate Researcher (Astrophysics), with Dr. Marcel Agüeros

(Sep 2018 – May 2019)

- Performed spectral reduction, a method for correcting artifacts and instrumental defects in stellar spectra
- Built fluency with Linux / UNIX, scripting with BASH and Python, and management of large datasets

National Science Foundation Physics REU at Lehigh University

Undergraduate Researcher (Biophysics), with Dr. Slava Rotkin

(May 2017 - Sep 2017)

- Developed techniques for localization of single-wall carbon nanotubes inside of C17.2 neural stem cells.
- Worked extensively with Raman spectroscopy to analyze the effects of nanotube concentration on cell health

PROJECTS

RL Memory | [code] | [report] | [video]

☐ Efficient transfer learning in the deep reinforcement learning setting using Transformers and ConvNets (PyTorch)

Langevin Dynamics for Neural Network Optimization | [code] | [report]

Bayesian neural network implementations (PyTorch) for algorithms such as SGLD and pSGLD.

Algorithmic Stock Trading

- Built an automated trading approach that blends NLP with indicator analysis by training news sentiments for predictions
- ☐ Models bring about consistent alpha and ROI (20%+) in paper trades and backtests; classification accuracy is above 90%.
- Leveraged: PyTorch, RNNs (LSTM), Transformers, Alpaca API, NLTK, Gensim, Pandas