Yash Arora

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Experience

[Citadel](https://www.bloomberg.com/) Securities

Software Engineer Intern **New York, NY | June 2023 – Aug 2023**

* Worked on a variety of low-latency/high-throughput distributed systems for Citadel Execution Services (CES).
* Piped dropcopies into separate queue????
* Improved robustness of Alternative Trading Systems for European clients

[Jane Street](https://www.janestreet.com/)

Quantitative Trader Intern **New York, NY | Apr 2023 – June 2023**

* Performed quantitative research and analysis to improve trading strategies as part of the options trading desk.

[Jane Street](https://www.janestreet.com/)  
Software Engineer Intern **New York, NY | Jan 2023 – Apr 2023**

* Worked on scalable real-time systems and trading tools using OCaml for the domestic (U.S.) ETF trading desk.
* Some ETF math stuff to propagate ETF exposure to constituent exposure and vice versa, and hedging.

[Bloomberg](https://www.bloomberg.com/)

Software Engineer Intern **New York, NY | May 2022 – Aug 2022**

* Designed and implemented a scalable distributed processor for fixed-income ETF analytics that parallelized cashflow aggregation tasks using RabbitMQ and Python, increasing throughput by ~1500%.
* Upgraded a bond yield calculation engine using C++ to handle ad hoc requests, serving ~65,000 price/yield requests per day.
* Developed an anomaly detection service for constituent bond market-data to prevent publishing inaccurate calculations.

[Shopify](https://www.shopify.com/)

Software Engineer Intern **Toronto, ON | Sept 2021 – Dec 2021**

* Implemented multithreading for headless storefront payments using Go, achieving an average verification time of < 50 ms.
* Created a dashboard using React and TypeScript to display deployment statuses for stores hosted on Oxygen infrastructure.
* Deployed the [Hydrogen Developer Preview](https://hydrogen.shopify.dev/) with Ruby on Rails, TypeScript, React, and GraphQL for Shopify Plus Merchants.

Projects

[UW Aquadrone](https://github.com/Waterloo-Aquadrone/aquadrone-core) – Autonomous Underwater Drone [**github.com/waterloo-aquadrone**](http://www.github.com/waterloo-aquadrone)

* Led a team of developers on the computer vision team to build a cognitive neural network for underwater object recognition.
* Wrote data preprocessing and augmentation scripts for 430,000 images in Python to train a real-time image classifier.

[Thinq](https://devpost.com/software/thinq/) – Internet-Free Virtual Assistant **[yasharora.com/thinq](http://www.yasharora.com/thinq)**

* Developed a virtual assistant to bring search, weather, and news data to people without affordable mobile internet access.
* Pitched to investors and received funding from the Royal Bank of Canada, Scotiabank, and entrepreneur Michael Wekerle.

Education

University of Waterloo **Waterloo, ON | Sept 2019 – Apr 2024**

Bachelor of Software Engineering, Honors **3.94 GPA** (**90%** Cumulative Average, Dean’s Honors List)

* President of Software Engineering, B.P. Dammizio Scholarship, President’s Scholarship of Distinction.
* Software Design & Architecture: **98%**, Differential Equations: **98%**, Software Engineering Methods: **97%**.
* Nanyang Technological University (International Exchange) during Fall 2023

Skills

**Languages**: Python, C++, C, JavaScript, TypeScript, Java, Go, SQL, Ruby, OCaml

**Technologies**: Git, MongoDB, AWS, GraphQL, Kubernetes, Docker, Redis, React, Node.js, Express, RabbitMQ