AARON JANEIRO STONE

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http://www.github.com/aarjaneiro

EDUCATION

University of Waterloo 2018 - 2021
Master of Mathematics in Statistics *Waterloo, Ontario*

- Awarded the D.A. Sprott Entrance Scholarship
- Awarded the Faculty of Mathematics Domestic Scholarship
- Research: *Mean Field Behaviour of Job Redundancy Queueing Models*

University of Manitoba 2014 - 2018
B.A. Hons. in Psychology (Quantitative) *Winnipeg, Manitoba*

- Awarded the Gold Medal (2018/2019) for the highest GPA in the Faculty of Arts
- Awarded the Undergraduate Research Award for 2016 and 2017
- Awarded the UMSU scholarship for 2017, 2016, and 2015
- Awarded the Dr. A.W. Hogg Undergraduate Scholarship
- Awarded the Isbister Scholarship in Arts in 2016

EXPERIENCE

VirgoCX, Inc April 2022 - Present
Quantitative Analyst *Toronto, Ontario*

- Developed an event-driven market-making engine with live-trading and backtesting functionality over live or historical data, respectively (implemented in Python, Cython, and C++).
- Headed development, testing, and adjustment of hedging strategies for deployment on the new engine.
- Developed anomaly detection system utilizing TensorFlow-trained models.

QuantConnect January 2020 - January 2021
Software Engineering Intern *Seattle, Washington (Remote)*

- Developed the timeseries submodule used in the open-source *Lean* trading engine (implemented in C# and Python).
- Implemented new order types able to be executed both in backtesting and during live trading on exchanges (primarily Interactive Brokers).

University of Waterloo September 2018 - January 2020
Teaching Assistant / Laboratory Instructor *Waterloo, Ontario*

- Teaching assistant for the courses of STAT 333, STAT 230, STAT 202, STAT 211.
- Laboratory instructor for Applied Probability (STAT 333), a course introducing students to Markovian processes.

University of Manitoba January 2017 - April 2017
Laboratory Instructor *Winnipeg, Manitoba*

- Laboratory instructor for STAT 1000 (introductory statistics).

TECHNICAL SKILLS

Programming Languages	Python, C/C++, C#, Cython, and R
Databases & Middleware	SQL (SQLite, MySQL, MariaDB), Redis, MQTT, and ZeroMQ
Tools & Frameworks	Pybind, PythonNET, QuantLib, OpenTURNS, and Lean
Mathematics & Statistics	Stochastic Processes/Calculus, Functional Analysis, and Time Series