

AARON JANEIRO STONE

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<http://www.github.com/aarjaneiro>

EDUCATION

University of Waterloo

Master of Mathematics in Statistics

2018 - 2021

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

B.A. Hons. in Psychology (Quantitative)

2014 - 2018

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

Quantitative Analyst

April 2022 - Present

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

Software Engineering Intern

January 2020 - January 2021

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

Teaching Assistant / Laboratory Instructor

September 2018 - January 2020

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.

Department of Families, Government of Manitoba

Costing Analyst

June 2016 - January 2018

Winnipeg, Manitoba

- Headed development of new costing model for children in care based on individual and geographic characteristics.

TECHNICAL SKILLS

Programming Languages

Python, C/C++, C#, Cython, Lua, and R

Databases & Middleware

SQL (SQLite, MySQL, MariaDB), Redis, RabbitMQ, and ZeroMQ

Tools & Frameworks

Pybind, PythonNET, QuantLib, PyTorch, TensorFlow, and UNIX

Mathematics & Statistics

Stochastic Processes, Stochastic Calculus, Functional Analysis, and Time Series