Adam J. Gray – Résumé

Address	Unit A 8/F 58-62 Caine Rd Mid-Levels, Hong Kong	**LinkedIn**	linkedin.com/in/adam-gray-56852364
Date of Birth	23^{rd} May 1991	**GitHub**	github.com/adamjoshuagray
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Personal Profile

Adam has worked extensively in algorithmic trading over a number of years. He has both buy-side and sell-side experience and a strong understanding of market microstructure. Adam is a motivated and energetic individual who is constantly looking to learn more and develop his skills. Adam is looking for a role where he can use his skills to have a direct impact on PnL.

Education / Awards

2010-2014 BSc in Advanced Mathematics - University of New South Wales, Australia

First Class Honors in Fractional Calculus

2014 The Buchwald Award

For the best performance leading to Honors Year in Applied Mathematics at UNSW.

2013 Summer Research Scholar

Markov Chain Monte Carlo techniques applied to graph mixing problems.

Employment History

Jan 2015 - Present Goldman Sachs, 65F Cheung Kong Center, Hong Kong
Analyst - Fixed Income Algo and Quant Strat

Worked on the roll out of market making and order management infrastructure.
Co-developed a market simulation framework (L3 market data replay) for accurate simulation of trading and execution strategies.
Developed basic a Gaussian risk model to improve performance of quoting strategies in simulation.
Developed a genetic algorithm optimization system for trading system parameters.
Investigated estimating order action (cancelation / trade) probabilities using machine learning techniques such as logistic regression and support vector machines. This work requires extensive use of C++ and Python (ipyparallel for distributed computing).

Technologies: Python (2.7), C++, Java, numpy, scipy, sklearn, pandas, Slang (in-house), Excel, svn, cvs, git

Nov 2013 - Feb 2014 Goldman Sachs, 47F governor Phillip Tower, Sydney
Summer Intern

Worked on transaction cost analysis reporting for agency equity algos (VWAP, TWAP, IS, etc).
Developed market knowledge of the Australian equities market and the use of algos in equities markets in general.

Technologies: Slang (in-house), Excel

Jan 2010 - Aug 2011	eStats Capital, Sydney *Software Developer - Part Time and Full Time*	

Developed monitoring and automation software in C# and built trading and rules execution infrastructure in C++. Worked extensively with Object Trading's Front Runner API for market connectivity.
Technologies: C#, C++, boost, FrontRunner API (market connectivity), MySQL

Skills

- **Programming Languages / Technologies**

  Python 2.7: numpy, sklearn, pandas, scipy
  C#
  C++ (11): boost
  Java
  Google Protocol Buffers
  MySQL
  LaTeX
  Octave / Matlab

Interests

- **Programming / Mathematics**
- **Bike Riding**
- **Photography**

Referees

Name	Bernard Orenstein	**Name**	Dr Chris Tisdell
Company	eStats Capital.	**Organization**	University of New South Wales
Position	Managing Director	**Relationship**	Honors Supervisor
Contact	berniespots@gmail.com	**Contact**	cct@unsw.edu.au