

Mark Hay

SFBA, CA, USA

haym.me

Education

Williams College, 2015–2019; Bachelor's Degree, Computer Science

Experience

Software Developer, Facebook (Jul 2019–)

Infrastructure development on one of the largest backend services at Facebook with over 50M QPS, a large-scale classification system that performs tasks such as policy enforcement, cluster classification, and natural language parsing. I primarily write Haskell and C++, though I also use Python, Javascript, and PHP/Hack.

Software Developer Intern, Tsuru Capital (Jun-Sep 2018)

Haskell development for a low-latency options trading firm. I worked on all sides of an operation that measures performance by the microsecond. I wrote a tool for detecting systematic error in the pricing model, and helped with a large rewrite of the market feed representation. I also learned a lot about Haskell performance optimization: specialization, unboxing, and reading GHC Core.

Software Developer Intern, Hutchin Hill Capital (Jun-Sep 2017)

R/Python/C++ development for a USD \$3bn quant hedge fund. Implemented tooling and explored various novel techniques for the use of convolutional neural nets for equity portfolio construction.