

Mark Hay

Williamstown, MA, USA

EMAIL REDACTED

Williams College, 2015-2019 - Bachelor's Degree, Computer Science

Languages: C++, Haskell, Python, Scala

Tools: AWS, Git, Linux, SQL, Tensorflow

Professional Experience

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

- ◆ Haskell development for a low-latency options trading firm. Worked on all sides of an operation that measures performance by the microsecond.
- ◆ Collaborating with a quant trader, wrote a tool for automatically detecting systematic error in options pricing models over live and historical trading data.
- ◆ Contributed to the implementation of a new market data feed representation optimized for performance, latency, and robustness.
- ◆ Fixed bugs and added features to the firm's FRP-based market viewer frontend.

Machine Learning Intern @ Hutchin Hill Capital – Boston, MA (Jun - Sep 2017)

- ◆ R/Python/C++ development for a \$3bn quant hedge fund.
- ◆ Worked on a project for using deep learning to create long-short equity portfolios.
- ◆ Constructed automated pipelines for processing market and accounting data from various sources into training and evaluation data.
- ◆ Researched and implemented various novel deep learning techniques specific to financial portfolio optimization.

Github: <https://github.com/ahaym>

Linkedin: <https://linkedin.com/in/mark-hay-166183129/>