Mark Hay

SFBA, CA, USA

haym.me

Education

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

Experience

Software Engineer, Facebook (Jul 2019-)

Software development on a classification infrastructure team supporting one of the largest backend services at Facebook at over 50M QPS; a distributed execution engine that performs tasks such as policy enforcement, automatic clustering, 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 investigating systematic error in the pricing model, and helped with a 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 in constructing market-neutral equity portfolios.