Andy Twigg

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I'm a computer scientist with expertise in large-scale data processing and ML. I currently lead ML efforts at Lacework, a cloud security company treating security as a big data problem. I have been an entrepreneur (CTO of 2 acquired startups Acunu, C9) and an academic (PhD Cambridge, and I was a Fellow in Computer Science at Oxford University 2008-13).

2020-present: Distinguished engineer, Lacework
A cloud security company treating security as a big data problem. Reached ~$8.3B valuation, acquired by Fortinet.
- lead the core "polygraph" – large-scale data and ML pipelines. Process ~5B msgs/hr from agent and cloud logs
- rewrote implementation from golang to pyspark, EC2 savings of ~$2m/yr, ~10x reduction in SEVs
- led new models using inductive GNNs with pytorch-geometric, streaming density estimators

2018-2020: EIR (entrepreneur in residence), Milliways Ventures
Exploring ideas around deep RL. One project was to try to train a model to learn how to trade using RL. I collected several TBs of L3 data from a large crypto exchange and built an event-driven simulator that allows better queue length estimation (eg due to cancellations). I supervised Stanford CS246 students who worked on it as coursework. [code, writeup]

2014-2017: CTO, C9 (acquired → Chief Scientist, Insidesales.com)
C9 built one of the first systems to apply ML to improve sales efficiency via bottom-up forecasting, etc. C9 was acquired by insidesales.com in 2015. I led the data science and machine learning work.

2013: Founder, Featurestream.io
I built a streaming random forest on spark streaming and experimented with offering it via an API.
[code, writeup]

2009-13: Cofounder, CTO, Acunu (acquired)
Built a streaming analytics system based on Cassandra, sketching algorithms, and Stratified B-trees- a versioned KV index optimized for SSDs and write-heavy workloads. Started the London Big Data meetup. Grew to ~30 people and raised ~$9M. Acquired.
Persistent Cache-oblivious Streaming Indexes
Stratified B-trees, HotStorage 2011 [invited Linkedin techtalk]

2008-13: Fellow in Computer Science, St Johns College, University of Oxford
Academic post (elected by open competition); took a sabattical to found Acunu.

2006-7: Microsoft Research (Cambridge) and Technicolor Research (Paris)
Developed algorithms for P2P streaming problems with optimal throughput/latency tradeoffs.

Education

2006: PhD Computer Science, Cambridge University (King's College)
Thesis: Approximate graph routing with failures. Nominated for BCS Best Dissertation Award.

1999-2002: BSc Computer Science, Warwick University (top 1st)

Teaching
I have taught various courses at Oxford & Cambridge including Randomized Algorithms, Data Structures and Algorithms, Probability, Complexity Theory.

Interests
I enjoy DIY, drumming, golf. I rowed for Cambridge Lightweights and King's College men's 1st VIII

Selected Publications

Persistent Cache-oblivious Streaming Indexes, arxiv, abs/1707.08186, 2017

Locality-preserving allocations problems and coloured bin packing with E Xavier., J. Theoretical CS, 2015

Stratified B-trees and versioned dictionaries. Twigg et al, HotStorage 2011

Constrained-path labellings on graphs of bounded clique-width, with B Courcelle, Theory Comput. Syst., 2010

Epidemic live streaming: optimal performance trade-offs, Bonald et al, SIGMETRICS, 2008.

Worst-case time decremental connectivity and k-edge witness problems. ArXiv,abs/0810.5477, 2008

Connectivity checking in 3-connected planar graphs with obstacles. Courcelle et al., Notes in Disc Math, 2008

Rate-optimal schemes for peer-to-peer live streaming Massoulie, Twigg,. J. Perf Eval , 65(11-12):804–822, 2008

Randomized decentralized broadcasting algorithms with Massoulie et al, INFOCOM, pages 1073–1081, 2007

Forbidden-set labelling on graphs. With Courcelle et al. PODC (LOCALITY), 2007

Compact forbidden-set routing. Bruno Courcelle and Andrew Twigg. STACS 2007.

The complexity of fixed point models of trust in distributed networks. with K Krukow, J Theoretical CS, 2007

Compact forbidden-set routing (PhD Thesis). Technical report UCAM-CL-TR-678, 2006

Provably optimal decentralized broadcasting algorithms. With Massoulie et al, MSR-TR- 2006-105