I'm a computer scientist with expertise in data processing and machine learning. I currently work on ML and large-scale data processing at Lacework, a cloud security company. I was founder/CTO of 2 acquired startups (Acunu, C9), have a PhD in graph algorithms from Cambridge, and was a Fellow in Computer Science at Oxford.

Experience

2020-present: Distinguished engineer, Lacework

Lacework is a cloud security company. I led the core "polygraph" technology – large-scale data processing pipelines and training inductive GNNs and outlier detection models across billions of messages per hour from agent and cloud data logs. Raised ~\$1.8B, acquired by Fortinet.

2018-2020: EIR (entrepreneur in residence), Milliways Ventures

Exploring ideas around deep RL. One project was to train a NN to exploit stationary market microstructure using market and limit orders. 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). Also supervised Stanford CS246 students who worked on it as coursework.

2014-2017: CTO, C9 (acquired)

We 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, where I was Chief Scientist until 2017.

2013: Founder, Featurestream.io

I built a <u>streaming random forest</u> on spark streaming and experimented with offering it via an API. Code: https://github.com/featurestream/

2009-13: Cofounder, CTO, Acunu (acquired)

We built a streaming analytics system based on Cassandra, sketching algorithms, and <u>Stratified B-trees</u>, which are a fully-versioned LSM/fractal tree (see here). We started the London Big Data meetup. Acquired.

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: various courses at Oxford & Cambridge incl Randomized Algorithms, Data Structures, Probability Interests: I enjoy DIY, drums, 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, Theoretical Comp Sci, 2007

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

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