## Chris Rockwell

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517.282.6402

EDUCATION

University of Michigan (College of Engineering)

Ann Arbor, MI Sep. 2018 - May 2020

Master of Science, Computer Science and Engineering

GPA: 4.00/4.00 | GRE Quantitative: 170/170
Advisors: David Fouhey, Jia Deng

Ann Arbor, MI Sep. 2011 - May 2015

University of Michigan (College of Literature, Science and Arts)

Bachelor of Science, Economics, Magna Cum Laude

Minors in Computer Science and Mathematics

• GPA: 3.95/4.00

Interests

Computer Vision, Machine Learning

RESEARCH EXPERIENCE Fouhey AI Lab (FAIL)

Ann Arbor, MI May 2019 - Present

Graduate Research Assistant | Advisor: David Fouhey

3D Single Person Human Pose Estimation

Princeton Vision and Learning Lab (Formerly Michigan VLL)

Graduate Research Assistant | Advisor: Jia Deng

Ann Arbor, MI May 2018 - May 2019

2D Single Person Human Pose Estimation

- Improved Stacked Hourglass score from 90.9% to 91.3% on MPII using better regularization
- $\bullet$  Used bottleneck-to-attention mechanism with regularization to improve 2HG performance 0.7%
- Increased precision of network confidence, explored utilizing for curriculum sampling of tail cases Meta-Learning
- Enhanced fine-tune model on Meta-Dataset to within 0.1 avg. rank of meta-learning benchmark

Strategic Reasoning Group

Ann Arbor, MI May 2013 - Jul. 2013

Undergraduate Research Assistant | Advisor: Michael P. Wellman

Agent-based simulation of High-Frequency Trading and Latency Arbitrage

Professiona Experience

PROFESSIONAL Citadel LLC

Trader, Global Fixed Income (Core Team)

New York, NY Apr. 2017 - Oct. 2017

Assisted Portfolio Manager (PM) and Head of Fund in managing risk and generating trade ideas

- Built various screeners and monitors using pandas to pitch linear relative value trades in G10 rates
- Led research for and managed regression-based statistical arbitrage trading strategy

Designed and implemented tools to better construct and manage PM and Head of Fund's portfolio

- Constructed custom clustering algorithm to view trades in an elegant manner
- Wrote script using scipy to optimize portfolio Sharpe ratio subject to constraints

BNP Paribas New York, NY

Interest Rates and FX Structuring Analyst (Intern in summer 2014)

Jul. 2015 - Mar. 2017

Priced, modeled and executed exotic and bespoke products

- Created pricing models and back-tested performance of bespoke structures using Python
- Co-managed \$1bn inflation-linked TRS: extended pricing models, priced and executed hedges

Created and analyzed systematic hedging strategies and trade ideas

• Engineered framework to measure risk on a portfolio basis and evaluate hedging strategies using multiple factors, used this to help redesign hedging program of a top 10 company by market cap

HONORS & University of Michigan Ann Arbor, MI
AWARDS Research Experience for Undergraduates Award
James B. Angell Scholar
William J. Branstrom Freshman Prize
University Honors
Phi Kappa Phi Honors Society

Ann Arbor, MI
2013
2013, 2014, 2015, 2016
2012
2012
2012
2013, 2014, 2015
2015

Teaching Grader: EECS 598 Deep Learning

& Technical Mentor: mentoring one undergraduate with Prof. Fouhey, mentored two interns at BNP Academic Mentor: mentored two undergraduate CSE students, master's orientation panelist

Graduate Student Advisory Committee: represent CSE MS students to improve graduate experience

Salient University of Michigan, MS:

Courses Deep Learning for Computer Vision (no class project)

Machine Learning: replicated and improved validation accuracy on *Stacked Hourglass Networks* Advanced AI: replicated *Image Generation from Scene Graphs* and extended evaluation to use VQA Self-Driving Cars: fine-tuned *Squeeze and Excitation ResNet* for road-side classification

Advanced Data Mining: performed link prediction using SDNE on sparse, temporal graphs

University of Michigan, BS:

AI, Linear Algebra, Numerical Methods, Econometrics, Real Analysis, Data Structures and Algorithms