

Chris Rockwell

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EDUCATION	University of Michigan <i>Ph.D. in Computer Science and Engineering</i> • Advisors: David F. Fouhey, Justin Johnson <i>Master of Science, Computer Science and Engineering</i> • GPA: 4.00/4.00 GRE Quantitative: 170/170 • Advisors: David F. Fouhey, Jia Deng <i>Bachelor of Science, Economics, Magna Cum Laude</i> <i>Minors in Computer Science and Mathematics</i> • GPA: 3.95/4.00	Ann Arbor, MI Sep. 2020 - Sep. 2018 - May 2020 Sep. 2011 - May 2015
INTERESTS	Computer Vision, Machine Learning	
PUBLICATIONS	Full-Body Awareness from Partial Observations Chris Rockwell and David F. Fouhey To Appear in ECCV, 2020.	
RESEARCH EXPERIENCE	Fouhey AI Lab <i>Graduate Research Assistant</i> Advisor: David F. Fouhey 3D Human Pose Estimation • Introduce self-training method to substantially improve pose estimation on internet video • Annotate four internet video datasets for eval; present out-of-image keypoint evaluation • A/B Testing selects our method over baselines 2.4x-8.9x more frequently over four datasets. • Work to appear in ECCV, 2020 Princeton Vision and Learning Lab <i>Graduate Research Assistant</i> Advisor: Jia Deng 2D Human Pose Estimation • Improved <i>Stacked Hourglass</i> score from 90.9% to 91.3% on MPII using better regularization • Used bottleneck-to-attention mechanism with reg. to improve 2HG accuracy 0.7% • Increased precision of network confidence, explored utilizing for curriculum training Meta-Learning • Brought fine-tune model to within 0.1 <i>avg. rank</i> of meta-learning baseline on <i>Meta-Dataset</i> Strategic Reasoning Group <i>Undergraduate Research Assistant</i> Advisor: Michael P. Wellman Agent-based simulation of High-Frequency Trading and Latency Arbitrage • Implemented security information processors to help build market microstructure	Ann Arbor, MI May 2019 - Present Princeton, NJ May 2018 - May 2019 Ann Arbor, MI May 2013 - Jul. 2013
PROFESSIONAL EXPERIENCE	Citadel LLC <i>Trader, Global Fixed Income (Core Team)</i> Assisted Portfolio Manager (PM) and Head of Fund manage risk and generate trade ideas • Built various screeners and monitors to pitch linear relative value trades in G10 rates	New York, NY Apr. 2017 - Oct. 2017

- Led research for and managed regression-based statistical arbitrage trading strategy
- Designed and implemented tools to better 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 hedges

Created and analyzed systematic hedging strategies and trade ideas

- Engineered framework to aggregate corporate FX risk and evaluate hedging strategies using multiple factors, used this to help redesign multinational corporation's hedging program

HONORS & AWARDS	University of Michigan	Ann Arbor, MI
	Research Experience for Undergraduates Award	2013
	James B. Angell Scholar	2013, 2014, 2015, 2016
	William J. Branstrom Freshman Prize	2012
	University Honors	2011,2012,2013,2014,2015
	Phi Kappa Phi Honors Society	2015

TEACHING & ACTIVITIES	AI4ALL Project Instructor: lead vision project for nine underrepresented high-schoolers
	Technical Mentor: mentored two undergrads with Prof. Fouhey, mentored two BNP interns
	Academic Mentor: mentored five undergraduate CSE students; grad orientation panelist
	Graduate Student Advisory Committee: represented CSE students to improve experience
	Grader: EECS 598 Deep Learning

SALIENT COURSES	University of Michigan, MS:
	Ecological Approach to Perception: explored embodied amodal perception of novel objects
	Advanced AI: replicated <i>Image Generation from Scene Graphs</i> , evaluated using VQA
	Machine Learning: replicated and improved accuracy of <i>Stacked Hourglass Networks</i>
	Self-Driving Cars: fine-tuned <i>Squeeze and Excitation ResNet</i> for road-side classification
	Advanced Data Mining: performed link prediction using <i>SDNE</i> on sparse, temporal graphs
	Deep Learning for Computer Vision (no class project)

University of Michigan, BS:

AI, Linear Algebra, Econometrics, Adv. Calculus, Numerical Methods, Algorithms & DS