

# Chris Rockwell

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## EDUCATION

### University of Michigan (College of Engineering)

Ann Arbor, MI

*Master of Science, Computer Science and Engineering*

Sep. 2018 – May 2020

- **GPA:** 4.00 / 4.00 | **GRE Quantitative:** 170/170
- **Relevant Coursework:** Deep Learning for Computer Vision, ML, Adv. AI, Self-Driving Cars, Adv. Data Mining
- **Teaching Experience:** Grader: Deep Learning. **Activities:** Graduate Student Advisory Committee

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

Ann Arbor, MI

*Bachelor of Science, Economics, Magna Cum Laude*

Sep. 2011 – May 2015

*Minors in Computer Science and Mathematics*

- **GPA:** 3.95 / 4.00
- **Honors:** James B. Angell Scholar (seven out of eight semesters with all A's), William J. Branstrom Prize, Phi Kappa Phi Honors Society, UM REU Award, University Honors, 23.5 credit hours of A+
- **Relevant Coursework:** AI, Linear Algebra, Numerical Methods, Econometrics, Real Analysis

## EXPERIENCE

### Fouhey AI Lab (FAIL), University of Michigan

Ann Arbor, MI

*Graduate Research Assistant* | Advisor: David Fouhey

May 2019 – Present

- 3D Single Person Human Pose Estimation

### Princeton Vision and Learning Lab (Formerly Michigan Vision and Learning Lab)

Ann Arbor, MI

*Graduate Research Assistant* | Advisor: Jia Deng

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
  - 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-based benchmark

### Strategic Reasoning Group, University of Michigan

Ann Arbor, MI

*Undergraduate Research Assistant* | Advisor: Michael P. Wellman

May 2013 – Jul. 2013

- Programmed high-frequency trading simulation of autonomous agents, advocating for call market

### Citadel LLC

New York, NY

*Trader, Global Fixed Income (Core Team)*

Apr. 2017 – Oct. 2017

- Assisted Portfolio Manager and Head of Fund in executing trades, 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 using proprietary software to view trades in an elegant manner

### BNP Paribas

New York, NY

*Interest Rates and FX Structuring Analyst (formerly Intern)*

Jul. 2015 – Mar. 2017, Jun. 2014 – Aug. 2014

- Priced, modeled and executed exotic and bespoke products
  - Created pricing models and back-tested performance of bespoke structures using Python
- 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

## ADDITIONAL

**Technical Skills:** Python (pytorch, tensorflow, sklearn, pandas), R, MATLAB, C++

**Other Interests:** Golf: made an albatross (double eagle), holing a 175-yard second shot on a par five

Travel: studied abroad at Bocconi University in Italy, visited 14 countries on four continents in 2015-2019