Daren Liang

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in darenliang

Work Experience

• Citi

Software Engineer AVP - Risk Analytics Products Software Engineer Contract New York, NY July 2023 - Present May 2022 - July 2023

- o Build the initial implementation of Citi's new vectorized risk ratings engine used across the firm's portfolio
- Lead efforts to cut wholesale loss model runtimes by 90%+ using distributed graph computation
- Detect schema incompatibilities and logic errors ahead-of-time in risk models encoded as JSON-serializable graphs
- Build a compiler for a type-safe DSL with UDF support for faster and safer numerical computations
- o Build an add-on framework to apply region-specific wholesale loss model logic at runtime

• OANDA Toronto, ON

Software Developer Intern - Trading Engine / Execution

May 2020 - August 2021

- $\circ~$ Optimize polling logic in multi-queue ZeroMQ cases to reduce CPU usage by 90%+ and improve responsiveness
- $\circ~$ Investigate memory fragmentation issues in TCM alloc for long running processes with high memory usage
- Improve stability of reporting and notification services running on Twitter Finagle
- Migrate a group of services out of a large monorepo to facilitate faster and more atomic releases

EDUCATION

• University of Toronto

Toronto, ON

Bachelor's Degree - Computer Science Specialist and Applied Statistics Minor

September 2018 - April 2023

- o Honours Bachelor of Science with High Distinction: 3.85/4.00 CGPA
- o University of Toronto Scholar 2019, 2020, 2022, and 2023 Dean's List Scholar

INVOLVEMENTS

• Imglabs.io Toronto, ON

Co-Founder April 2022 - Present

Tipin 2022 1 Testin

- Edge image proxy written in Rust and deployed using WebAssembly to bring image processing closer to end users
- Currently in production with commercial customers
- Heavily optimized image processing for sub-second image transformations in resource-constrained environments
- Serverless architecture for cost-conscious, effortless scaling and deployment to 275+ network edge locations
- o Software stack: Rust, WebAssembly, JavaScript, React, Next.js, Tailwind CSS, Cloudflare Workers, AWS S3, ClickHouse, Prometheus, Grafana, Supabase, GoTrue, PostgreSQL, PostgREST, Docker, JWT, Stripe

Projects

- Dsfs (darenliang/dsfs): A highly-experimental filesystem in userspace using FUSE with an exotic backend
 - Exotic backend: Files, folders, and transactions are stored using Discord attachments
 - Append-only log-structured filesystem: Supports automatic snapshots and rollback
 - Realtime synchronization: Syncing files and folders between remote clients in realtime
 - Performance optimizations: A variety of techniques are used such as buffering and checksums to ensure there are no unnecessary uploads/downloads and the differences between local and remote states are minimal
 - $\circ\,$ Cross-platform support: Supports major OSes such as Windows, macOS, and Linux
- Nikel API (nikel-api/nikel): Free and open data API for the University of Toronto
- MikuBot (darenliang/MikuBot): General purpose Discord bot serving more than 9,000 servers (discontinued)
- Quteman (darenliang/quteman): A simple Postman alternative written in C++ and Qt
- Resauce (darenliang/resauce): A work-in-progress file rename utility written in C++ and Qt

SKILLS

- Languages: Python, Go, C/C++, Rust, JavaScript/TypeScript, Java, Scala, SQL
- Assessments: CodeSignal: 600/600