Daren Liang

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♠ darenliang

Work Experience

• Citi New York, NY

Software Engineer AVP Software Engineer Contract July 2023 - Present May 2022 - July 2023

in darenliang

- Spearhead efforts to cut risk model execution runtimes using distributed graph computation
- o Formalize and validate risk model execution logic using JSON-serializable graphs
- Improve an inner source distributed task scheduling framework by speeding up graph scheduling via GraphBLAS
- o Implement a compiler for a type-safe DSL aimed at facilitating faster and safer numerical computations
- Implement a dynamic add-on framework to overlay model functions with custom logic at runtime

• OANDA Toronto, ON

Software Developer Intern

May 2020 - August 2021

- Contributed to the OANDA's v20 trading engine as part of the execution team
- $\circ~$ Optimized tight loops in multi-queue ZeroMQ scenarios to reduce CPU usage and improve responsiveness
- Investigated memory fragmentation issues with TCMalloc
- o Migrated a group of services out of a large monorepo to facilitate faster and more atomic releases

EDUCATION

• University of Toronto

Toronto, ON

Computer Science Specialist and Applied Statistics Minor

September 2018 - April 2023

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

INVOLVEMENTS

• Imglabs.io Toronto, ON

Co-Founder April 2022 - Present

- Edge-capable image proxy service: Proxy, cache, and transform images at the network edge
- Image processing in WebAssembly: Sub-second image transformations in memory-constrained environments
- o Serverless architecture: Cost conscious and effortless scaling
- o Technologies used: Rust, JavaScript/TypeScript, WebAssembly, React, Tailwind CSS, Next.js, Cloudflare Workers Platform, AWS S3, ClickHouse, Grafana, Supabase, GoTrue, PostgreSQL, PostgREST, Docker, 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
 - 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
- Mal-api (darenliang/mal-api): Python library for querying data from MyAnimeList

SKILLS

- Languages: Python, Go, C/C++, Rust, JavaScript/TypeScript, Java, Scala
- Assessments: CodeSignal: 842/850