Daniel Duclos-Cavalcanti

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SUMMARY

Finding a thesis topic at the intersection of finance and computer science naturally complemented my rigorous German education in electrical engineering, leading me to the mentorship of Dr. Sivaraman at NYU. Envisioning a future financial exchange on the cloud is an exciting and complex project that allows me to draw from the various fields I have explored.

EDUCATION

Technical University of Munich

Munich, Germany & New York, USA

M.Sc. Electrical and Computer Engineering

Oct 2020 - Sept 2024

- M.Sc. Thesis: VM Selection Heuristic for Financial Exchanges in the Cloud
- Performed externally in NY, co-advised Dr.Sivaraman from NYU and Prof. Dr. Kellerer from TUM.
- Coursework: Embedded Design for Machine Learning, High Performance Computing for Machine Intelligence New York University New York, USA

Computer Science - Visiting Non-Degree Graduate Student

Sept 2023 - May 2024

- Co-Authored: Jasper: Fair Multicast for Financial Exchanges in the Cloud (publication)
- CSCI-GA 2250 Operating Systems A

Technical University of Munich

Munich, Germany Oct 2016 - Sept 2020

B.Sc. Electrical and Computer Engineering

• Coursework: Embedded Systems Programming Lab, Computer Networks, Data Structures

Technical Skills

Languages: C, C++, Python, Golang, Rust, Bash, Lua, VHDL, Tcl, JavaScript, HTML/CSS

Tools: Terraform, Docker, Packer, AWS, GCP, Git, Unix Shell, Makefile, CMake, Linux, Jenkins, Vim

Technologies: Cloud Computing, Computer Networking, Embedded Systems, FPGAs, RTOS, Machine Learning, HPC

Frameworks: ZeroMQ, DPDK, Tensorflow, TFLite, Numpy, Pandas, Pytest, OpenMPI, OpenMP, Xilinx Vivado

Certificates: UCSD: Data Structures Fundamentals, UT Austin: Embedded Systems - uC I/O

EXPERIENCE

Research Assistant

Jul 22-Oct 22, Oct 20-Mar 21

EDA Department - TU Munich

Munich, Germany

- Supported the development of a research Design-Space-Exploration(DSE) framework.
- Benchmarked inference of various Machine Learning Models across GPUs, CPUs, and TPUs.
- Analyzed USB traffic through (Py)Wireshark between the host machine and Google's Coral Edge TPU.

Embedded Engineer Intern

Aug 2021 – Jan 2022

 $Molabo \ GmbH$

Ottobrunn, Germany Streamlined build, testing and deployment workflows via Jenkinsfiles, CMake and GNU Make.

- Added Unit-Tests to safety critical features of their embedded controller.
- Developed internal tooling leveraging Linux's virtual CAN interface for functional tests/simulations.

Tutor - Embedded Systems Programming Lab

Apr 2021 – Aug 2021

RCS Department - TU Munich

Munich, Germany

• Aided students in their multi-threaded embedded FreeRTOS projects in C.

Publications

Jasper: Fair Multicast for Financial Exchanges in the Cloud | (Paper)

Jan 2024 – Present

- Novel cloud hosted financial exchange achieving low latency multicast service.
- Achieves 50% lower latency than the multicast service provided by AWS.
- Leverages DPDK, overlay trees, VM-Hedging and dynamic relationships to overcome the variancy in the cloud.

PROJECTS

Open-MPI Value Iteration | (Github)

Jan 2022

• Asynchronous value iteration model to distribute workload on an HPC cluster

Hamming Code Error Detection | (Github)

Aug 2022

• Error detection/correction algorithm for packet transmission on Microsemi's SmartFusion2 FPGA/SoC.

FreeRTOS-SpaceInvaders | (Github)

Apr 2020

• Implemented the famous arcade game as a multi-threaded FreeRTOS application in C.