
David Vadas

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Employment History

Susquehanna

Sep 2011 – Present

- Built a brand new trading strategy using machine learning techniques. Performed analysis and optimisation using a large-scale cluster, achieving profitability in a backtest environment.
- Implemented core parts of the real-time trading and backtesting system.
- Wrote networking code for market connectivity.

University of Sydney and Capital Markets CRC

Nov 2010 – Aug 2011

- Worked on automatically generating content pages from newspaper articles.
- Designed and implemented the database linking articles to people and places. Facilitated its use in back-end processing and for front-end display.
- Lectured a Natural Language Processing course and supervised students.

Optiver

Apr 2008 – Nov 2010

- Designed and built trade analysis tool for measuring speed and success.
- Managed a data capture system distributed across multiple geographic locations that generated huge volumes of data.
- Wrote code for a specialised high-frequency trading strategy.

University of Sydney

2003 – 2006

- Tutoring for many programming courses, from high school students through to honours and masters students.

Education

The University of Sydney

PhD in Natural Language Processing

Mar 2005 – Apr 2008

Thesis: *Statistical Parsing of Noun Phrase Structure*

Bachelor of Information Technology (Honours)

Mar 2001 – Nov 2004

First Class Honours in Computer Science – Grade: 88/100 (WAM: 80%)
Majors in Software Development, Principles of Computer Science, and Networks and Systems.

Technical Skills

- Languages: C++ (expert), Python (expert), C (proficient).
- Extensive practical experience working with large-scale data, including applying machine learning techniques, analysis with numpy and scipy, and writing code to run on distributed systems.
- Able to design database schemas and write complex SQL queries.
- Domain-specific experience in high frequency trading and natural language processing.
- Excellent communication skills from lecturing, writing technical papers and working with teammates.