Peter Van Sandt

• evepatchParrot.github.io in linkedin.com/in/petervansandt

WORK EXPERIENCE

Jan 2022 -Citadel Securities, Systems Software Engineer, Chicago, IL

Present

Aug 2020 -Citadel Enterprise

Jan 2022

- O Accelerate GPU, multi-core and single-core implementations for xgboost and LightGBM forest inference with improved integration into research and production workflows and frameworks at higher accuracy
- O Plan roadmap for evolution of a C++ library by collaborating with several desks to identify and prioritize development
- O Survey hyperparameter dead-ends and ML training optimizations with benchmarking analysis and data synthesis to reduce wasted experiments and cost by 80%

Oct 2019 - Dell-EMC Isilon, Senior Software Engineer, Seattle, WA Jun 2020

Jun 2018 -Oct 2019, 2017

Software Engineer - Performance, Software Engineer Intern - Performance

- O Designed and developed request handling, parsing, and dispatch in development of new protocol stack: minimizing data copies and branches in create, read, delete, and list operations.
- O Researched and regularly presented performance and architectural analysis of academic and competing stacks to leadership team: focusing on concurrent creates in parallel file systems and throughput in object
- O Developed and extended non-intrusive, trace-based and low-overhead, distribution-based workload analysis tools with dtrace and SQL, so that customers could size their clusters 200x faster and support engineers could non-disruptively assess on-going workload distributions.
- O Developed and extended automated performance analysis tooling with pandas: modeling read path on a distributed file system to highlight reads that waste cache and identifying a 50% performance regression.
- O Root cause analysis of performance issues in an NFS protocol stack and authentication reducing CPU utilization in hot spots and improve worst case performance.

Oct 2016 - University of Wisconsin-Madison, Computer Sciences, Undergraduate Researcher

- May 2018 O Developed interpolation search algorithms for uniform and non-uniform data to use constant factor improvements and asymptotic improvements using the distribution of the data to improve throughput in numpy by 380% and LevelDB by 146%.
 - Optimized LevelDB by replacing use of mutexes in the fast-path for reads with copy-on-write version updates and lock-free LRU improving read throughput by up to 45%.

Jun 2016 - Jump Trading, LLC., Software Developer Intern, Chicago, IL

Aug 2016 • Eliminated algorithmic bottlenecks in 100KLOC internal application improving response time by 200%.

EDUCATION

May 2018 B.S., Computer Sciences, Honors, ΦBK, University of Wisconsin-Madison, GPA: 4.0/4.0

- o Graduate Coursework: Advanced Algorithms, High Performance Computing, Distributed Systems
- o Languages: C++, CUDA C++, Python, AVX, dtrace

TALKS & PAPERS

- "Dissecting the Ampere GPU Architecture through Microbenchmarking" NVIDIA GPU Technology Conference
- Van Sandt, Peter, Yannis Chronis, and Jignesh M. Patel. "Efficiently Searching In-Memory Sorted 2019 Arrays: Revenge of the Interpolation Search?." Proceedings of the 2019 International Conference on Management of Data. 2019.

PERSONAL PROJECTS

- 2017 Developed GPU addition algorithm based on Brent-Kung adder using CUDA C++ minimizing number of kernels launched and achieving $O(\log N)$ span and $O(N \log N)$ work.
- 2016 Vectorized insertion and rank order sorts of fixed-size arrays using C and AVX2 intrisics.
- 2012 Developed GPU-accelerated, Toom-Cook multiplication bignum library in C++ and CUDA C++.