Juan Lasheras

(201) 314-6280
juan.lasheras {at} gmail {dot} com
juanl.org, github.com/jlas
US Citizen

Skills

Proficient	Python, C, JavaScript, kdb+/q, Git/SVN/hg, HTML5/CSS3, GNU/Linux	
Knowledgeable	Java, C++, Lisp, PHP, SQL/NoSQL, Machine Learning, Realtime, AWS/Cloud, Windows, Agile	

Work

U.S. Securities and Exchange Commission
New York, NY
Senior Software Engineer (Contractor) — June 2015 - Present
- Tech lead for the National Exam Analytics Tool (NEAT).
- NEAT programmatically analyzes millions of trades to detect fraud.
- Oversaw transition from prototype to production rollout to 1k+ enterprise users.
- Chair Mary Jo White on NEAT: "These efforts and others have enhanced our ability to reach more registrants, and more effectively use our limited examination resources." [1]
- Developed illustrative visualizations to easily spot suspicious trading.
- Implemented 3NF relational database schema in kdb+/q to link raw and reference data.
- Designed and built a B-tree based time series component to visualize HFT data.
- Worked closely with quants and researchers to build analytical tools.
- kdb+/q, python (pandas, numpy, flask), javascript (es6, react.js)

Coffeetheapp
New York, NY
Lead Engineer — Jan. 2015 - April 2015
- Built professional networking webapp (think LinkedIn) with desktop & mobile responsive design.
- Researched machine learning algorithms for recommending job candidates & professional matches.

Lab49
New York, NY
WebUI Consultant — May 2014 - Dec. 2014
- Developed enterprise (50k+ LOC) data-driven real estate management software (AngularJS v1).

Kioos
São Paulo, Brazil
Senior Software Engineer — May 2013 - Jan. 2014
- First hire. Built MVP in 3 months: gamification solution for popular e-commerce platform Magento.

Advanced Simulation Technology, Inc.
Herndon, VA
Software Engineer — June 2009 – April 2013
- Developed real-time audio and DSP components in C.
- Built URC-200 (MIL radio) remote control system: realtime driver in C talking to a web UI.
- Built framework for automating VoIP clients at large scale (100+ clients), featuring: a distributed architecture (using the Actor model, via python-actors), and Zeroconf integration (via avahi).

JPMorgan Chase & Co.
New York, NY
Summer Technology Analyst — Summer 2008
- Programmed test scripts in Java and Python for trading software.

Projects / Code

ml.q
github.com/jlas/ml.q — 2016 - Present
- Machine Learning for kdb+/q

Kaggle
kaggle.com/juanlasheras — 2015 - Present
- Applied Machine Learning competitions.

Sample Code
github.com/jlas/sample-code — 2013 - Present
- Small code samples: Project Euler, HackerRank, and more.

Quirky
github.com/jlas/quirky — 2012
- Open source clone of the Qwirkle board game. Made with node.js and jQuery.

Education

Georgia Tech
Atlanta, GA
M.Sc. Computer Science — 2018 (Expected)

Carnegie Mellon University
Pittsburgh, PA
B.Sc. Electrical and Computer Engineering, with Honors — May 2009

This document is available at http://www.juanl.org/resume.pdf

[1] https://www.sec.gov/news/testimony/white-testimony-sec-agenda-fy2018-budget-request.html