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 (SEC)

*New York, NY*June 2015 - Present

Senior Software Engineer (Contractor)

• Lead dev for the National Exam Analytics Tool (NEAT).

- o NEAT programmatically analyzes millions of trades to detect fraud.
- Oversaw transition from prototype to production rollout to 1k+ enterprise users.
- SEC 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]
- o 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.
- o Worked closely with quants and researchers to build analytical tools.
- o 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

o Developed enterprise (50k+ LOC) data-driven real estate management software (AngularJS v1).

Kioos São Paulo, Brazil

Senior Software Engineer May 2013 - Jan. 2014

o First hire. Built MVP in 3 months: gamification solution for popular e-commerce platform Magento.

Advanced Simulation Technology, Inc.

Herndon, VA

Software Engineer

Projects /

Code

June 2009 – April 2013

- o Developed real-time audio and DSP components in C.
- o 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.

Summer Technology Analyst

Summer 2008

Machine Learning for kdb+/q

ml.q github.com/jlas/ml.q 2016 - Present

Kaggle kaggle.com/juanlasheras 2015 - Present

Applied Machine Learning competitions.

Sample Code github.com/jlas/sample-code 2013 - Present

o Small code samples: Project Euler, HackerRank, and more.

Quirky github.com/jlas/quirky 2012

o Open source clone of the Qwirkle board game. Made with node.js and jQuery.

Education Georgia Tech Online

M.Sc. Computer Science 2018 (Expected)

Carnegie Mellon University

B.Sc. Electrical and Computer Engineering, with Honors

Pittsburgh, PA

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