Juan Lasheras

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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
Senior Software Engineer (Contractor)

New York, NY
June 2015 - Present

- Lead dev 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 effective tools.
- kdb+/q, python (pandas, numpy, flask), javascript (es6, react.js)

Coffeetheapp
Lead Engineer

New York, NY
Jan. 2015 - April 2015

- Built professional networking webapp (LinkedIn clone) with desktop & mobile responsive design.
- Researched machine learning algorithms for recommending job candidates & professional matches.

Lab49
WebUI Consultant

New York, NY
May 2014 - Dec. 2014

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

Kioos
Senior Software Engineer

São Paulo, Brazil
May 2013 - Jan. 2014

- First hire. Built MVP in 3 months: an e-commerce + gamification solution for Magento (Amazon clone).

Advanced Simulation Technology, Inc.
Software Engineer

Herndon, VA
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.
Summer Technology Analyst

New York, NY
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
M.Sc. Computer Science

Atlanta, GA
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