Juan Lasheras

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

Proficient Python, C, JavaScript, kdb+/q, Git/SVN/hg, HTML5/CSS3, GNU/Linux Skills

Java, C++, Lisp, PHP, SQL/NoSQL, Machine Learning, Realtime, AWS/Cloud, Windows, Agile Knowledgeable

New York, NY U.S. Securities and Exchange Commission (SEC) Work June 2015 - Present

Senior Software Engineer (Contractor)

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.
- 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.
- o 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

Jan. 2015 - April 2015 Lead Engineer

- 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

May 2014 - Dec. 2014 WebUI Consultant

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

Kioos São Paulo, Brazil May 2013 - Jan. 2014 Senior Software Engineer

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

Herndon, VA Advanced Simulation Technology, Inc.

Software Engineer June 2009 - April 2013

- o 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).

New York, NY JPMorgan Chase & Co. Summer Technology Analyst Summer 2008

o Programmed test scripts in Java and Python for trading software.

Projects / Code

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

o Machine Learning for kdb+/q

2015 - Present kaggle.com/juanlasheras Kaggle

o Applied Machine Learning competitions.

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

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

github.com/jlas/quirky 2012

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

Atlanta, GA Education Georgia Tech

> M.Sc. Computer Science 2018 (Expected)

Pittsburgh, PA Carnegie Mellon University

May 2009 B.Sc. Electrical and Computer Engineering, with Honors

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