Kevin Arifin

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EDUCATION

University of California, Berkeley — Berkeley, CA
Electrical Engineering & Computer Science, B.S.; GPA: 3.75; Graduated with Honors — *Aug 2014–May 2018*
- **Awards & Honors**: Dean's List, Eta Kappa Nu (HKN) - top fourth of class in EECS, Tau Beta Pi (TBP) - top fifth of class in Engineering, Cal Alumni Association Leadership Award
- **Coursework**: Algorithms (CS 170), Databases (CS 186), Artificial Intelligence (CS 188), Machine Learning (CS 189), Optimization Models (EE 127), Image Manipulation & Computational Photography (CS 194-26), Neural Network Design (194-129), Deep Learning (CS 294-131), Probability (Stat 134), Time Series (Stat 153)

EXPERIENCE

Citadel — Chicago, IL
Quantitative Developer in FinTech Associate Program (FTAP) Rotation Program — *Jul 2018 - Present*
- **Fundamental Strategies/Credit**: Worked with portfolio managers to design alpha screening tools such as debt-equity regression analysis to identify strong investment opportunities. Developed web service to generate end of month reports detailing positions, risk, and P&L for management.
- **Order Execution Management**: Researched and developed models to find execution alpha. Prototyped stochastic models for book imbalance to predict price changes and developed market impact models to improve aggregated order execution.
- **QR Simulations**: Implemented matching algorithms for exchange-based simulations. Used Airflow and Python scripting to automate and validate ETL data pipeline. Added regression tests and unit testing to improve code maintainability.

UC Berkeley — Berkeley, CA
Undergraduate Student Instructor & Tutor — *Aug 2016 - May 2018*
- **CS 61B - Data Structures**: 20 hour Teaching Assistant for course covering data structures responsible for teaching discussion sections and holding office hours. Designed course guides for lab assistants and other instructors to facilitate teaching of material.
- **CS 170 - Algorithms**: 8 hour Teaching Assistant for course covering algorithms ranging from graph theory, DP, and NP-Complete problems. Responsible for holding discussion sections and testing course material.

Citadel — Chicago, IL
Software Engineer Intern on Equities Research Team — *Jun 2017 - Aug 2017*
- **Flask & React/Redux**: Worked with React/Redux framework to develop time series visualization and analysis application. Worked on Flask execution service that built computation DAG to apply a series of functions to the set of time series.
- **Time Series Research**: Researched and implemented forecasting modules to produce out-of-sample predictions. Used combinations of ARIMA models and RNNs built using Keras and ran on market and transaction data.

Zendesk — San Francisco, CA
Software Engineer Intern on App Optimization Team — *May 2016 - Aug 2016*
- **Optimization**: Developed Scala/Finatra microservice to improve app boot time and performance by building the DOM and inserting preloaded data and assets. Implemented performance enhancements leading to 4 times improvement in boot time using Scala Futures to make threaded requests to the API and caching request data.

PROJECTS

- **BETH**: Blockchain application to facilitate betting on NBA games. Wrote smart contract logic in Solidity and designed full-stack application using Flask and React to interact with smart contracts.
- **Deep Portfolio Management**: Designed and prototyped portfolio management deep-RL agent to trade cryptocurrency assets. Experimented with different network architectures, trading strategies, and data generation to achieve 27% backtest return.

LEADERSHIP

Berkeley Engineers & Mentors — Berkeley, CA
President — *Aug 2014 - May 2018*
- **Community Impact**: Provided executive leadership to over 100 members to design curriculum for weekly mentoring at over 15 Berkeley area schools.
- **Growth**: Spearheaded a redesign of the BEAM website to grow online presence and create corporate connections, notably earning a $2500 contribution from Chevron.