Christian Lizardi

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EDUCATION

Cornell University, College of Engineering, Ithaca, NY
Master of Engineering in Financial Engineering, GPA: N/A   **August 2022 - December 2023**
Certificate in Financial Data Science

Cornell University, College of Engineering, Ithaca, NY
Bachelor of Science in Operations Research & Information Engineering, **GPA: 3.8**   **August 2019 - December 2022**
Minor in Computer Science

Selected Coursework: Machine Learning, Computer Vision, Large-Scale ML, Statistical ML, Reinforcement Learning, Financial Engineering w/ Stochastic Calculus I & II, OR Tools for Fin Eng, Fin Optimization Modeling, Monte Carlo Simulation

EXPERIENCE

Graduate Teaching/Research Specialist*, Cornell University,* Ithaca, NY   **January - May 2023**
- Holding office hours and grading for undergraduate courses in probability, statistics, and stochastic processes

Trading Engineer Summer Analyst*, AQR Capital Management,* Greenwich, CT   **June - August 2022**
- Advanced Systematic Trading – optimize execution and order management system for an algorithmic trading system
- Utilized Confluent-Kafka Go Client and AWS services to migrate Kafka clusters of the trading gateway to AWS servers
- Designed performance testing suite to evaluate various message sizes on custom client-server pair configurations
- Watched and took detailed notes on 64 of 105 QUANTA Academy lectures to understand the entire investment process

Software Engineer Intern*, Meta Platforms (Facebook),* Menlo Park, CA   **June - August 2021**
- Natural Language Generation – Generating language responses for users on Messenger, Oculus, Instagram, Portal, etc.
- Wrote 5,000+ lines of C++ that implement language editing algorithms on a graph that effectively represents text
- Developed anonymous functions that use DFS traversals to find desired subgraphs to be replaced by new subgraphs
- Utilized machine learning models to translate between language representations to construct ideal text responses

PROJECTS

Cornell Data Science – Algorithmic Trading Team*, Cornell University*, Ithaca, NY   **September 2021 - May 2022**
- Chang, Y., Lizardi, C., & Shah, R. (2022). Optimizing Returns Using the Hurst Exponent and Q Learning on Momentum and Mean Reversion Strategies. *arXiv preprint arXiv:2205.11122.*

EXTRACURRICULARS

APTA/USTA Competitor*, Independent,* Montville, NJ   **June 2013 - August 2019**
- 18s APTA Junior National Champion, #1 national ranking, and competed in Men's Nationals (2018, 2019)
- Competed in USTA tennis tournaments for 6 years, top 500 national ranking for 5 years with a high of #270

Coach/Tutor*, Lake Valhalla Club/Independent,* Montville, NJ   **May 2016 - May 2021**
- Taught Lake Valhalla Club members basic tennis and platform tennis skills in summer/winter seasons
- Tutored middle school through college level mathematics and computer science in my local community

AWARDS /SKILLS

Technical Awards: 1st Place in 2022 Millennium Management Algorithms Challenge, John McMullen Dean's Scholar
Skills: Python, C++, Go, Java, OCaml, R, SQL, Apache Kafka, AMPL, Tableau

ACTIVITIES

Mentor for Underrepresented Minorities in Computing
Member of Cornell Club Tennis