

Mark Karneichyk

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PERSONAL INFO

Enthusiast, experienced at high performance development and machine learning, passionate about quantitative finances and DeFi based products

EXPERIENCE

Prop Hedge Fund

- **Quantitative Researcher + Developer**, high frequency market making strategies

Remote

Apr 2023 - (Present)

Market Microstructure Code performance & optimization Machine Learning Algorithms

- Market-making volume generating along with profit generating
- Performing end-2-end strategies research pipeline **with profitable results**

Prop Hedge Fund

- **Quantitative Researcher + Developer**,

Dubai, UAE (Remote)

May 2022 - March 2023

Software Engineering Machine Learning Cloud & Network

- Pricing model improvement with features
- Researched inside- and cross- exchange latencies for arbitrage strategies, **created competitive binance...okx channel**
- Compared latencies of different market data sources
- Conducted an extensive analysis of market data to improve strategies performance

Tinkoff Bank

- **Backend Development**, search engine, integration with outside platforms

Moscow, Russia

May 2021 - Nov. 2021

Distributed Systems Multiprocessing

- Worked in core team of search engine, migration of service to new stack

Huawei R&D

- **Researcher**, big data algorithms optimization

Moscow, Russia

Sep. 2020 - May 2021

Machine Learning Big Data Algorithms Network

- Optimized of one of the most popular open-source gradient boosting libraries **50-200% speedup** on different datasets
- Implemented several algorithms (word2vec, node2vec, matrix rank calculation, etc.) with better than baselines performance, for cluster setup

EDUCATION

Higher School of Economics

- *Bachelor Degree in Computer Science*

Moscow, Russia

Sept. 2018 - Aug. 2022

- **Program:** Applied Mathematics and Information Science, Distributed Systems, Machine Learning
- **Thesis:** [Automated cryptocurrency trading](#)

ACHIEVEMENTS

ACM ICPC Semifinal

- 2nd degree

Northwestern Europe

2019

IOI

- Silver medal

Japan

2018

Huawei challenges (Google HashCode-like)

- Several top places

Remote

PROGRAMMING SKILLS

- **Languages:** Python, C++, Rust, JavaScript
- **Knowledge:** Algorithms, Data Structures, Machine Learning, Distributed Systems

OTHER ACTIVITIES

Center of Mathematical Finance

- Product Owner, Seminars teacher

Remote

2022 - 2023

Managing and assisting (50+) students in projects:

- 2022 High-Frequency Market Making in the crypto markets
- 2023 High Frequency Trading: Market Prediction in the crypto markets