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Education

- **DePaul University, School of Computing and Digital Media** Chicago, IL
  Master of Science in Computer Science *June 2014*
  – Concentration in Artificial Intelligence
- **University of Pennsylvania, Wharton School** Philadelphia, PA
  Bachelor of Science in Economics *December 2000*
  – Concentration in finance

Work Experience

- **Conversant, LLC.** Chicago, IL
  Software Engineer - Ad Server *September 2014 - Present*
  – Development on an ad-server delivering real-time digital advertisements. Focusing on very high throughput and low latency development.
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- **M&N Trading** Chicago, IL
  Quantitative Trader and Software Developer *February 2013 - September 2013*
  – Traded U.S. fixed income cash and futures markets using an automated statistical arbitrage trading strategy.
  – Developed trading algorithm in C# using CQG Trading API.
  – Used R to perform data analysis, build experimental trading models, and extract data from Microsoft Access database.
  – Created XML documents to transfer data between various applications.
- **Hard Eight Futures, LLC** Chicago, IL
  Quantitative Trader and Software Developer *April 2012 - January 2013*
  – Researched, developed, and traded automated applications in the U.S. fixed income cash and futures markets and U.S. equity futures markets using a statistical arbitrage trading strategy.
  – Development done in C# with Trading Technologies, TT API.
  – Applied various financial data analysis and modeling techniques to price futures markets with a term-structure, reducing dimensionality and facilitating computation.
  – Implemented a database using Microsoft Access to warehouse extensive amounts of financial data.
- **Gelber Group, LLC.** Chicago, IL
  Quantitative Trader and Software Developer *March 2008 - August 2009*
  – Researched, developed, and traded automated mid-frequency trading applications for FX cash and futures markets, crude oil, natural gas, corn, soy bean, and wheat futures markets.
  – Utilized GVelocity a proprietary trading API written in C# to develop applications.
  – Performed various financial data analysis using Bloomberg excel add-in.
- **Gelber Group, LLC.** Chicago, IL
  Proprietary Trader *June 2002 - December 2008*
  – Managed a trading account specializing in U.S. and European fixed income, equity, commodity derivatives (futures and options), and their underlying cash instruments.
  – Employed methods of relative value, statistical arbitrage, and market making to take advantage of short-term price discrepancies.
  – Utilized mean reversion and pairs trading for multi-day strategies.
  – Performed daily statistics to monitor profitability and risk.

- **Group One Trading LP** Chicago, IL
  Trader Trainee *January 2001 - January 2002*
  - Assisted traders with risk management activities updating delta, gamma, theta, and vega parameters and applying appropriate underlying hedge for multiple equity options.
  - Updated traders positions to reflect current market volatility estimates.

Technical Skills

Languages: Java, C#, Python, SQL, Bourne Again Shell, Sed, Awk, Grep

Operating Systems: Linux, Windows

IDE: Intellij, Eclipse, Vi

Project Management: Git, Jira, Bamboo, Confluence, Kanban, Scrum, Agile Development

Miscellaneous: Excellent troubleshooting and debugging skills

Open Source Projects

2007–Present One of four upstream maintainers of the SELinux tool chain.

Publications

"UNIX System Administration Handbook, Third Edition", contributing author.

"strlcpy and strlcat: Consistent, Safe, String Copy and Concatenation", *Proceedings from the USENIX Annual Technical Conference* in Monterey, CA, 1999.