Jing-Sin "Judy" Yu

Atlanta, GA
yjsjudy@gmail.com
678-984-1990

Software Engineer with 5+ years of experience building scalable applications for the financial services and datacenter industries. Skilled in C/C++, Python and RDBMSs, with a strong track record of clear communication, effective troubleshooting, and cross-team collaboration to resolve issues efficiently. Proven ability to deliver high-performance, secure solutions under pressure in fast-paced, time-sensitive environments.

PROFESSIONAL EXPERIENCE

Taiwan Futures Exchange (TAIFEX), Taipei, Taiwan
Associate, System Development Department
June 2021 – July 2023

- Debugged and troubleshot distributed applications in Linux-based environments during new product launches and system upgrades on Taiwan's official futures and options trading platform
- Developed, enhanced and maintained the TAIEX Options Volatility Index (Taiwan VIX) component of the trading system, which performed real-time calculation of the Taiwan VIX based on up-to-the-minute market activity information during trading hours
- Built applications that performed experimental computation of the short-term Taiwan VIX upon the launching of bi-weekly contracts of TAIEX options and Mini-TAIEX futures
- Designed and implemented applications that monitor unusual fluctuations and abnormal behaviors of the Taiwan VIX during trading hours
- Worked closely with a cross-functional team of project managers, quantitative researchers and analysts to carry out experiments on revisions of the Taiwan VIX computation methodology
- Communicated complicated technical concepts to non-technical audiences from the Business Development Department
- Created tools for preprocessing and normalization of 10+ years of historical trading data
- Engineered automated testing tools for regression tests

Quanta Computer, Inc., Taoyuan City, Taiwan
Software Engineer, Switch R&D Division
July 2020 – May 2021

- Involved in all aspects of software development of Linux-based network operation systems on data center switches
- Contributed primarily to functionalities involving data link layer (Layer 2) and datacenter-related protocols: VLAN (IEEE 802.1Q), Double VLAN, LLDP (IEEE 802.1AB), VxLAN (RFC 7348), DCBx, BGP-EVPN
- Constructed unit test plans and experimental network topologies during design and development of new features leading up to software releases
- Cooperated with Quality Assurance Engineers in debugging and analyzing issues during all testing stages, from unit tests and integration tests to system tests
- Collaborated with a cross-functional team, including Project Managers and Field Application Engineers, to provide customer support and resolve issues

Assistant Software Engineer, Switch R&D Division
June 2018 – June 2020

EDUCATION

Georgia Institute of Technology, Atlanta, GA
M.S. in Quantitative & Computational Finance
August 2023 – May 2025

National Chiao Tung University (NCTU), Hsinchu, Taiwan
B.S. in Computer Science
B.B.A. in Management Science
Minor in Applied Mathematics
September 2013 – January 2018