

Education

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University of Illinois at Urbana-Champaign, College of Engineering

B.S., COMPUTER ENGINEERING

· Minor: Statistics

· Honors: Dean's List

Coursework In Progress

Distributed Systems, Computer Security, Probability with Engineering Applications

Algorithms & Models of Computation, Computer Systems Engineering, Foundations of Data Science, Data Structures, Discrete Structures, Digital Systems Labo-Completed ratory, Computer Systems and Programming, Differential Equations, Analog Signal Processing, Introduction to Computing, Introduction to Electronics

Experience

Jump Trading

Champaign, IL

August 2015 — May 2019

June 2018 — August 2018

INCOMING SOFTWARE ENGINEERING INTERN - CORE DEVELOPMENT • Write highly performant C++ code for Jump's algorithmic trading systems (Bitcoin).

Leidos Arlington, VA

SOFTWARE ENGINEERING INTERN - ADVANCED SOLUTIONS

January, March 2018

· Using both supervised and unsupervised MLAs to develop an automated analysis model, which will be rendered in Unity.

Capital One

SOFTWARE DEVELOPMENT INTERN - CENTER FOR MACHINE LEARNING

September 2017 — October 2017

· Used machine learning algorithms to analyze traffic patterns and detect botnet traffic for external facing websites.

CME Group Chicago, IL

SOFTWARE ENGINEERING INTERN - TRADE EXECUTION SYSTEMS, ORDER ENTRY TEAM

May 2017 — August 2017

- · Worked on core Market Segment Gateway (MSGW) code the MSGW is the first entry point for every order and is critical to CME's low-latency trading system.
- · Developed a python module using the REST API to control AWS EC2 instance life-cycle (Provision, Start, Stop, and Deprovision), which decreased operation time from 40 to 10 minutes.
- · Developed frameworks for DropCopy & IPALM, internal CME applications, to deploy & test on AWS EC2 instances this decreased testing time from 4 hours to 30 minutes.

Johns Hopkins University Applied Physics Laboratory

Laurel, MD

SOFTWARE ENGINEERING INTERN - NAVIGATION GROUP, FORCE PROJECTION SECTOR

June 2013 — August 2013

• Wrote software to implement APL's 1960s autonomous robot, Ferdinand using an adaptation of C, ROBOTC.

Projects

Stock Trading Engine Milwaukee, WI

HACKATHON @ ROKKINCAT, INDIVIDUAL PROJECT

- Developed a market simulator based on the Wiener Process.
- Implemented functionality to visualize stock price trends.
- Built in Java.

Using Machine Learning to Forecast Market Volatility

HACKATHON @ CME GROUP, $\mathbf{3}^{rd}$ place winner.

- · Designed & trained an artificial neural network with historical market data to predict volatility within the next hour.
- · Used predicted volatility to adjust per-order transaction fees, thereby maximizing volume and consequently revenue.
- · Projected revenue, based on Jaeckel's Solution for implied volatility at a given price point, to increase by 3%.
- Built using the REST API and the following python packages: pandas, numpy, and scikit-learn.

Brick Breaker Game Urbana-Champaign, IL

GROUP PROJECT

• Implemented a graphic-intensive Brick Breaker game playable with a VGA Monitor, USB keyboard, & DE2-115 FPGA board. Built using SystemVerilog, C, & Python.

Relevant Skills _

Languages C, C++, Java, x86, SystemVerilog, Python, SQL, HTML, CSS, Javascript, ROBOTC, FFX

Client Bootstrap, React Cloud AWS, CloudClient **Debugging Tools** GDB, Valgrind, ASAN **Version Control** Subversion, Git **Automation** Ansible, vRa

ALEXANDER LEE · RÉSUMÉ