

Rohan Grover

San Francisco, CA, United States

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Technical Skills

Likes

java python scala typescript hadoop apache-spark distributed-computing OOP functional-programming sql agile aop spring git
unix bash

Experience

Senior Software Engineer - Vice President

San Francisco, United States

BLACKROCK

Jan. 2017 - Current

I am working with the fixed income alpha generation technologies team and have previously worked with the portfolio management tools team building, enhancing and supporting fixed income portfolio managers and researchers develop and deploy alpha generating ideas. Key technologies and work follow.

java, python, scala, hadoop, apache-spark, jupyter, zeppelin, typescript, angular, rxjs, ngrx, spring

- Designed and implemented python client API library for text analytics (Solr, jupyter, zeppelin, pyspark)
- Designing, implementing and established SDLC and CI/CD processes for Big Data processing infrastructure for alpha generation (Solr, Hadoop, Spark, bash, mono repo, maven)
- Enhanced alpha generation python framework with new data loader and signal implementations (Python, NumPy, Pandas)
- Designed and implemented a portfolio targets CRUD and monitoring app. (Java, TypeScript, Angular, NgRx, RxJs)
- Led team to successfully deliver multiple feature enhancements to the portfolio management tools and implement dynamic auto scaling of services infrastructure (Java, Zookeeper, Design Patterns)

Software Engineer - Associate

San Francisco, United States

BLACKROCK

Aug. 2013 - Dec. 2016

I was working with portfolio management tools team and the core client processing team, building, enhancing and maintaining multiple technology solutions supporting fixed income portfolio managers and back-office business operations respectively. Key technologies and work follow.

java, python, javascript, perl, unix, sybase, weblogic, jboss7.x, java-ee, spring, hibernate, apache-zookeeper, guava, sharding

- Participated in analysis, design and development of distributed fixed income portfolio management application. (Apache Ignite, Zookeeper, HSQL, Swing, Functional paradigm, Concurrent)
- Analyzed, designed and ported legacy C# file formatting libraries to python.
- Enhanced a fund order pipeline system for key connectivity enabling quicker order placement for cash PMs
- Participating in the design and development of a new client order management system. (Java, SDLC, Agile, AOP frameworks, SQL, data modeling)
- Modernizing legacy apps, Weblogic to JBoss migration, Consolidation of business processes and related applications. (J2EE, Unix)
- Enhancing and maintaining a message processing app ecosystem comprising of various service oriented modules spread across multiple technologies. (Java, MQ, Perl and T-SQL on Sybase)
- Built a client facing web app using YUI, JS, JSP, Java, Weblogic and Sybase.
- Wrote multiple perl scripts for ad-hoc reports, data analysis and task automation.

Software Engineer

Jersey City, United States

FINANCIAL SCIENCES

Jan. 2009 - Aug. 2013

I was working on the full suite of Financial Sciences' Treasury Management products, developing new applications for the suite and continuously enhancing the internal development framework and toolkit which is used for building new applications. Key technologies and work follow.

java, javascript, ajax, sql, html, perl, weblogic, sybase, oracle

- Designed and implemented a forex accounting engine. (Java, Caching)
- Designed and implemented a parsing engine for cash management based on the BAI2 format.
- Coordinated and participated in the technical design, development and deployment of a complete implementation of the Financial Sciences' Treasury Management product suite.
- Coordinated the project, mentored the development and led the product design of C# based Microsoft Excel plugin for OLAP real time data analysis product.
- Designed and implemented an OLAP based real time data analysis system as a product. (Pentaho's mondrian, SOAP, Java, JavaScript).
- Designed a messaging engine based on the FIX protocol. (Java, Concurrency)
- Designed and implemented a socket based interface for Bloomberg using their Fixed Income Auto Execution Protocol. (Java).
- Integrated Apache poi with the toolkit for excel import/export support.
- Integrated JEP (Java Expression Parser) with the toolkit to handle expression parsing.
- Led the design and integration of Flash charts in to the toolkit (ActionScript 3.0, JavaScript)
- Led the integration of OWASP-ESAPI open source, web application security control library with the toolkit
- Designed and implemented a high-volume data processing engine which parsed and processed external XML formatted data. (Java)
- Optimized and enhanced cash processing engines with better exception handling and parallel execution using threads

Programmer Intern

Philadelphia, United States

LINGUISTIC DATA CONSORTIUM

Sep. 2008 - Dec. 2008

- python, pyqt, unix, beautifulsoup
- Managed and developed python scripts used for scrapping, converting and analyzing linguistic data from weblogs, news groups and other user oriented websites.
- Designed and developed a UI using PyQt for management and execution of the scrapper scripts.

Software Development Intern

Jersey City, United States

FINANCIAL SCIENCES

May 2008 - Aug. 2008

- js, html, java, xsl, xml, ajax, autocomplete
- Developed applications using internal web application framework based on a js,ajax,xsl,xml,java and sybase stack.
- Implemented new features to enhance internal toolkit capabilities. Notable few implementations include: autocomplete for html text boxes;Optimized exception handling in the java api and enhanced logging capabilities

Project Engineer

Bengaluru, India

WIPRO TECHNOLOGIES

Jun. 2006 - Jun. 2007

- sap, abap
- Implemented enhancements and modifications for a SAP 4.7 R/3 system with an underlying Oracle database using ABAP, Object Oriented ABAP and Java.
- Customized forms, screens, for the SD, PM, FICO modules of SAP 4.7 R/3 system.

Education

M.S. Computer and Information Science

Philadelphia, Pennsylvania

UNIVERSITY OF PENNSYLVANIA

Aug. 2007 - Jan. 2009

- machine-learning, software-engineering, python, ruby, matlab, sql, java, js
- Implemented various Machine Learning algorithms in matlab.
- Designed and developed a Google map based location social network, a la Google latitude, but before Google latitude came out.
- Implemented a socket based distributed mail system.

Bachelor of Technology in Computer Science

hyderabad, India

JAWAHARLAL NEHRU TECHNOLOGICAL UNIVERSITY

Aug. 2002 - Apr. 2006