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
BLACKROCK

San Francisco, United States
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
BLACKROCK

San Francisco, United States
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
FINANCIAL SCIENCES

Jersey City, United States
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 and a cash management engine based on BAI2 format (Java, Caching)
- Designed and implemented an OLAP based real time data analysis system as a product. (Pentaho's mondrian, SOAP, Java, JavaScript).
- Designed messaging engines based on the FIX protocol and Bloomberg's Fixed Income Auto Execution Protocol (Java, Concurrency)
- 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)

Education

M.S. Computer and Information Science
UNIVERSITY OF PENNSYLVANIA

Philadelphia, 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.