Alberto Spina

London, United Kingdom   ✉ alberto.spina.1996@gmail.com   🌐 spina.me   github.com/swarth100

EXPERIENCE

Citadel - Software Engineer   *April 2021 - Current*
Commodities
- Python role supporting and building out infrastructure for Realtime and EOD pricing. Data feeds downstream to VaR and PnL informing trader decisions, analyst models and middle-office.
- Lead development of Commodities' domain-specific language written to support structured querying of pricing data with inbuilt algebraic capabilities. Project success has led to team-wide adoption.

Two Sigma - Software Engineer   *August 2019 - April 2021*
Venn - (May 2020 - April 2021)
- Full stack role developing Venn's Portfolio Analysis platform (Java backend, Typescript frontend).

TSIQ - (August 2019 - May 2020)
- Managed the deployment and orchestration of data scientist models on AWS in sandbox environments with inbuilt cross-model communication and persistence.
- Designed and implemented underwriting workflows in a Java-based policy management system.

G-Research - Software Engineer - Intern   *April 2018 - September 2018*
Technology Innovation Group
- Deployed self-service applications to wrap Ansible, VSphere and Active Directory operations.
- Benchmarked library and code performance on IBM Power9 CPUs and Nvidia V100 GPUs.

EDUCATION

Imperial College London, *MSc Computing*   *October 2015 - June 2019*
Master of Engineering in Computing. First Class Honours (81%). Dissertation 90%.

PROJECTS

XPC, *MSc - Dissertation*   *October 2018 - June 2019*
Reliable distributed consensus for low-power multi-hop networks (MSP430 chips with CC2420 radios).

DynamicFusion   *October 2017 - January 2018*
A dense SLAM system reconstructing non-rigid deforming scenes. Written in C++, leveraging PCL and OpenCV (image processing), Opt and Ceres (non linear solvers) and CUDA (GPU acceleration).

AWARDS, ACHIEVEMENTS AND PUBLICATIONS

EWSN 2020 Publication, *XPC*   *February 2020*
XPC: Fast and Reliable Synchronous Transmission Protocols for 2-Phase Commit and 3-Phase Commit.

ARM Project Prize, *XPC*   *July 2019*
Awarded annually for an outstanding individual project in the area of computer systems.

Dean's List, *Imperial College London*   *July 2018*
Awarded for achieving 82.5% in Third Year, scoring in the top 10% of the Year Group.

Palantir Forward Group Project Prize, *DynamicFusion*   *January 2018*
Awarded for an outstanding Third Year Group Project for Software Engineering excellence.

SKILLS AND LANGUAGES

Proficient with Python. Familiar with Java, C++, Typescript, UNIX, SQL and scripting.