

ANVAY VATS

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EDUCATION

University of Waterloo (Triple Major)

Expected April 2026

Bachelor of Computer Science, Combinatorics and Optimization, and Pure Mathematics

Waterloo, ON

- **Clubs:** Wat.AI, Wat Street (Quantitative Finance), CS Club, Data Science Club, Pure Math Club
- **Courses:** Adv. OOP (exploring the C++20 compiler), Adv. Data Abstraction (**Built Interpreters and Assemblers in C**), Adv. Calculus I, II, & III, Adv. Linear Algebra I & II, Adv. Probability, Adv. Ring Theory
- Received the **\$25000 Global Math Scholarship** to study Computer Science at the University of Waterloo

AWARDS

Silver Medal in National Olympiad of Informatics (NOI) – C++

February 2022

National University of Singapore (NUS), School of Computing

Singapore

- Gold medalists were selected to be on **Singapore's International Olympiad in Informatics (IOI) team**

PROJECTS

Dynamis Trading System (\$3.7M USD Monthly Volume Traded)

December 2024 –

Python, Rust, Redis, JAX, AWS CloudFormation (ECS Fargate, EC2, Secrets Manager, TGW, NATS)

- Leading **full-stack development** in a team of 6 with the goal of **low-latency Solana trading strategies**
- Created the **fastest Twitter/X Solana token sniper in the world** with **25ms purchase latency**
- Implemented **context-free grammars with parallel parsing** to generate trading strategies from plaintext user rules and actions generating **Langgraph agentic workflows** to bot strategies
- Architected data-intensive distributed system using **Jito gRPCs** and **NATS JetStreams** with microservices, including **CUDA-accelerated OCR** for image and video processing

EXPERIENCE

Project Manager – Arvo AI

August 2024 – December 2024

LangChain (Langgraph), Ollama, llama.cpp, MLFlow, Weaviate, Docker, PyTorch

Montreal (Hybrid)

- **Lead developer** of a team of 3 for a shipment logistics chatbot, deploying an agentic workflow in **Langgraph**
- Implemented custom GNN for freight optimization, running quantized **LLMs on CPU via Ollama/llama.cpp**
- Maintained **PoWs, DoDs, GANTT, RACI, and RAID charts** and did 150+ tickets on Linear in **Agile Kanban sprints**
- Dockerized modules and tested app with GitHub Actions and CI/CD (Jobs, Runners), achieving **90% accuracy, 95% recall, and 100 ms response time** on **RAG (Weaviate)**, **chart-generation (ChartJS)**, and tool-calling tasks

Quantitative Researcher – TIW Capital (\$200M+ AUM)

April 2024 – August 2024

Python, C++, Julia, Redis, AWS, Kafka, PyTorch, QuantLib, SQL

Singapore (Remote)

- Implemented **dynamic risk optimization** systems using **variable position sizing** and **cross-sectional momentum** strategies, reducing drawdowns by 32% while maintaining alpha
- Engineered high-frequency **adaptive trend following** algorithms with multi-asset **normalized signal processing**
- Developed **carry-enhanced strategies** with **deep diversification** models with **LSTM networks**
- Deployed **breakout detection** and **mean-reversion** systems with distributed **Kafka streams** for real-time signals

Data Engineer – iLoF

January 2024 – April 2024

Python, FastAPI, Redis, Celery, Docker, Kubernetes, PostgreSQL, AWS Lambda

London, UK (Remote)

- Engineered **data-intensive pipeline** for timeseries photonics data for **sub-100ms latency** with Redis caching
- Implemented **distributed computing architecture** with Celery and Docker with **Probabilistic PCA**
- Optimized model evaluation with **PostgreSQL materialized views**, reducing inference time by **76%** using async workers, while increasing **prediction accuracy by 82%** using **Random Forests** and **XGBoost**

Machine Learning Engineer – Wat.AI

April 2023 – August 2023

Google Colab, PyTorch, TensorFlow, NumPy, OpenAI, AWS

Waterloo (In-Person)

- Applied **Generative AI** using **CNNs: ResNets and Inception, and Transformers** for image captioning
- Applied **OpenAI's Fine-Tuning** for **image-to-HTML/CSS**, leveraging OCR, BERT, and image segmentation
- Directed **MLOps**, ensuring efficient deployment and dataset curation with **AWS Lambda, EC2, and S3**

TECHNICAL SKILLS

Languages: Python, Typescript, Rust, C++, Elixir, C, SQL, Haskell

Concepts: MLOps, BERT, Linear Algebra, Real Analysis, Probability, Statistical Modeling, Compilers

Libraries: NumPy, Pandas, OpenAI (Generative AI, Fine-Tuning), MLOps, BERT, Image Segmentation

Interests: **Documenting how life shapes my beliefs**, Startups, Philosophy, Poker, Mental math, Badminton, Stand-up