Yogesh Garg

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Columbia University EDUCATION

New York, NY

M.S. in Computer Science, concentration in Machine Learning, GPA: 3.925 Aug, 2016 – Dec, 2017

Indian Institute of Technology, Delhi

New Delhi, India

Integrated M.Tech. in Mathematics and Computing, GPA: 8.25

July, 2009 - July, 2014

Professional EXPERIENCE

Databricks, Inc.

San Francisco, CA

Core Machine Learning, Software Engineer

Feb, 2018 – Present

- Designed and developed 🗹 a framework to enable distributed deep learning using Apache Spark
- Tuned performance and fixed bugs in Spark MLlib and Spark Deep Learning Pipelines
- Benchmarked performance of various packages and included them in Z machine learning runtime

Tesla Motors Palo Alto, CA

Fleet Analytics, Data Platform Engineer Intern

May, 2017 - Aug, 2017

- Introduced aggregates on a distributed store for Model 3 firmware logs to enhance query time
- Built a framework to define experiments on distributed systems to allow service level tooling
- Identified major use cases and added optimisations in Hbase coprocessor and query web service

AlphaGrep Securities

Mumbai, India

Trading Systems, Senior Analyst

Jan, 2016 - July, 2016

- Developed a latency-sensitive trade execution algorithms for mid-frequency algorithmic trading
- Created a live market data server for broadcasting data to multiple servers over TCP in C++
- Built an integrator to listen to live and query historical market data servers for a charting tool

Deutsche Bank CIB Centre

Mumbai, India

Equity Trading Quantitative Analyst

June, 2014 - Dec, 2015

- Researched on best executions on dark pools and behavior of order routing algorithms
- Played a key role in building a global datamart to house and analyze transactional data in q/kdb+

Project Work

- 🖸 Detection of foodborne disease outbreaks using word vectors and convolutional neural layers 2017
- Wrote full-featured C++ logger using template metaprogramming to optimize run time 2017
- Studied chord vectors and applied them for the task of music classification on Midi files 2017
- Implemented artistic style transfer between images using deep CNN in Theano 2016
- Automatic speech generator using n-grams based on language models 2014
- Implemented an algorithm to solve Fuzzy Linear Programming problem in Matlab 2013
- Built a Sokoban Solver using bi-directional search, deadlocks detection and Zobrist hashing 2011

Publication

Yogesh Garg and Niladri Chatterjee. Sentiment Analysis of Twitter Feeds. Third International Conference on Big Data Analytics (BDA) 2014, LNCS, volume 8883, pp 33–52. Springer, 2014.

Courses

Deep Learning, Advanced Machine Learning, Advanced Algorithms, Artificial Intelligence, Design in C++, Advanced Databases, Theory of Automata, Computer Networks, Pragmatics of Programming Languages, Statistical Methods and Algorithms, Probability Theory, Optimization Methods, Combinatorics, Number Theory, Linear Algebra, Discrete Mathematics

TECHNICAL

C++, Python, Java, q/kdb+

SKILLS

Spark, Keras, Tensorflow, Theano, Git, Linux

Positions of RESPONSIBILITY Teaching assistant for Deep Learning and Data Structures in C/C++ at Columbia 2016-17 Teaching assistant for Statistics, Probability and Optimization courses at IIT Delhi 2013-14Worked with coordinator to organize Regional Mathematical Olympiad, Delhi region 2010 2012 Organized a concert with international artists, crowd of 5K+, coverage in Metal Hammer