Alexandre Beaulne

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French and English
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WORK EXPERIENCE

Quant Developer Intern 06/2018 - 08/2018
Akuna Capital Chicago
- Implemented a new automated trading strategy for auction participation that was deployed to production
- Migrated orderbooks consumption from snapshots to incrementals, shaving single-digits seconds in latency

Data Scientist 01/2016 - 03/2017
Eclipse Trading Hong Kong
- Researched, designed and implemented a data pipeline to enable fast and accurate data-driven decision making
- Developed fine-grained statistical analyses of trading algorithms latency and performance using Kdb/Q and Python

Junior Software Developer 06/2013 - 12/2015
Eclipse Trading Hong Kong
- Co-lead design and implementation of critical component of infrastructure transporting in realtime hundreds of millions of data points daily across Asian exchanges, yielding vast improvements in uptime and latency

Python Developer 07/2012 - 12/2012
Demand Analytics Hong Kong
- Wrote bots in Python that systematically crawl the web and collect targeted data
- Built infrastructure to clean, store and query collected data in NoSQL database
- Heavy use of open-source technologies including Unix, MongoDB, PostgreSQL, Git

Database Applications Developer 04/2011 - 12/2011
Innocap Investment Management Montreal
(National Bank of Canada & BNP Paribas)
- Developed and optimized complex queries in object-oriented MS SQL Server
- Automated the reporting of assets under management, Profits&Losses, Value-at-Risk and stress tests, leveraging my knowledge for both quantitative risk management and relational databases
- Acted as liaison between Investors Relations team and IT department, mapping business issues to technical solutions

EDUCATION

M.Sc. Computer Science 01/2017 - 08/2020
Université de Montréal Montreal
- Coursework: Algorithms, Machine Learning, Deep Learning, Reinforcement Learning

Recurse Center 02/2013 - 05/2013
- Three-month immersive retreat for becoming a better programmer — New York City
- Spent time learning about Python networking and concurrency models

M.Sc. Financial Engineering 2009 - 2012
Université de Montréal - HEC Montreal
- Thesis on exchange rates correlation modelling, extract available at `http://ssrn.com/abstract=2067359`
- Presented results at IFM2 2012 Mathematical Finance Days, a financial mathematics conference featuring top scholars from six continents

CFA designation 2009 - 2011
- Completed the three exams, charter pending application

B.Sc. Computational Neuroscience 2006 - 2009
McGill University Montreal
- Undergraduate thesis on statistical analysis of neuronal activity in macaque's visual cortex
- Graduated with Distinction

TECHNICAL SKILLS

Languages:	Python 3 (numpy, pandas, pytorch), Q, Erlang
Databases:	Kdb/Q, PostgreSQL
Software/tools:	Amazon AWS, Docker, Git, bash & UNIX, LaTeX