Ashwin Madavan

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Education

University of Texas **May 2018**
B.S. Computer Science, Turing Scholar Honors; B.S. Pure Mathematics *Austin*

Work Experience

Two Sigma **September 2018 - Present**
Software Engineer *New York*

- ≫ Worked on trading systems at Two Sigma Securities and data platforms at Two Sigma Investments
- ≫ Built a framework in Java for translating messages from one serialization format to another
- ≫ Built a multi-asset class manual trading system in Java
- ≫ Built support for retail options and international markets in the post-trade system
- ≫ Built a forecasting platform in Python that features dynamic data dependencies

Affirm **May - August 2017**
Software Engineering Intern *San Francisco*

- ≫ Worked on platform infrastructure
- ≫ Built a parallelized ETL framework in Python

Twitter **May - December 2016**
Software Engineering Intern *San Francisco, London*

- ≫ Worked on Twitter's multi-tenant, highly available, key-value store
- ≫ Built a distributed, hierarchical rate limiter in Java
- ≫ Built a topology management service in Scala for all Twitter distributed storage services

Salesforce **May - August 2015**
Software Engineering Intern *San Francisco*

- ≫ Worked on security in identity management and authentication
- ≫ Built an end-to-end test framework for two-factor authentication, OAuth, and SAML in Selenium and JUnit

Projects

Personal Website: `https://madavan.me`; GitHub: `https://github.com/ashwin153`

Caustic: A Transactional Programming Language (2018)

- ≫ A programming language for transactional key-value stores
- ≫ Article available at `https://madavan.me/projects/caustic.html`

VIX Futures Roll (2016)

- ≫ An algorithm for trading volatility futures
- ≫ Article available at `https://madavan.me/projects/vix.html`

Swara: Algorithmic Music (2016)

- ≫ A musical machine learning framework
- ≫ Article available at `https://madavan.me/projects/swara.html`

PacMan: Evolving an AI (2015)

- ≫ A genetically-trained neural network for the classic arcade game
- ≫ Article available at `https://madavan.me/projects/pacman.html`