Oustan Ding

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Education

University of Waterloo

Bachelor of Software Engineering, Honors

94% cumulative average (3.98/4 GPA), 6x Dean's Honors List

Experience

Citadel Jun 2023 - Aug 2023

Quantitative Research Engineer Intern (Global Quantitative Strategies)

Chicago, IL

Sep 2019 - Apr 2024

- Investigated Redis for use in feature transport within live alpha prediction pipeline, against existing approaches. Decreased transport latency by 64% and improved horizontal scalability of inference jobs on the critical path.
- Built an extensible monitoring framework for production Redis servers to detect and report user-defined error conditions.
- Implemented a service registry on top of existing alpha metadata service using Python and gRPC. Augmented inference pipelines with automatic failover while providing seamless integration.

Jane Street Jan 2023 - Apr 2023

Software Engineer Intern

New York, NY

- Increased write throughput of ETF composition data service by 150% through eliminating 90% of database readbacks and optimizing self-adjusting computation graph for efficient updates.
- Built core features for a firm-wide resource management tool using OCaml and Kafka to streamline user experience.
- Optimized service managing FSM entities by aggregating redundant state transitions, reducing storage usage by 70%.

Bloomberg May 2022 - Aug 2022

Software Engineer Intern

New York, NY

- Reduced latency of market value calculations for fixed income ETFs by 99% through designing and implementing a system consisting of multithreaded Python services with distributed Redis caching. Increased throughput by 5x.
- Built scalable data pipelines using RabbitMQ and Kafka to capture intraday price snapshots of 94,000 securities daily.
- Analyzed real-time system performance using Humio dashboards to identify target asset classes for optimization.

Sep 2021 - Dec 2021

Software Engineer Intern

Seattle, WA

- Piloted a monorepo-based workflow for UI component development. Shortened builds from 5 minutes to 10 seconds.
- Led mission-critical development initiatives to expedite the launch of an in-house shipping solution for merchants.

Wish Jan 2021 - Apr 2021 San Francisco, CA

Software Engineer Intern

- Rebuilt firm-wide user management system using GraphQL APIs and a cache layer to improve responsiveness by 49%.
- Built an asynchronous declarative workflow for editing user roles and permissions, saving engineers 4 hours/month.

OnCall Health May 2020 - Aug 2020

Full Stack Software Engineer Intern

Toronto, ON

 Introduced key telehealth features including bulk appointment scheduling and accessible document exchange using Django and React. Improved efficiency of administrative procedures by 75% for all clinics.

Projects

Technical Lead @ UW Blueprint: Led a team of 10 developers and designers to build open-source software for social good. Scoped and executed engineering roadmap to develop a fully-integrated application processing system generating \$88,000 revenue/year for Richmond Centre for Disability.

nestris: An online platform allowing players to compete in Classic Tetris in real-time, built with React and websockets. Designed a pixel analysis algorithm to identify upcoming piece sequences 4 times/sec with 99% accuracy.

Skills

Languages: Python, C++, TypeScript, Java, Go, Rust, OCaml, JavaScript, SQL, HTML, CSS Technologies: GraphQL, React, React Native, PostgreSQL, MongoDB, Redis, RabbitMQ, Kafka, gRPC, Node.js, Next.js, pandas, NumPy, AWS, Docker, Bazel, Git, Linux, Bash