Dmitrii Ivanovskii
Per aspera ad astra

WORK EXPERIENCE

JULY 2018

Facebook (UK, London, Tier 2 Visa)
Software Engineer

Ads Ranking team. I responsible for stack of ads delivery that predicts advertiser value and participates in Audience Network auctions. Improving efficiency and scaling of bidding strategies. Developing ML models for auction price predictions. Migration to neural networks and online training.

OCTOBER 2017 - JUNE 2018

Cryptology (Russia, Moscow)
Software Engineer, Quant

Developing of universal crypto currency trading platform for liquidity provision, arbitrage, market making and algo execution. I developed back office for crypto that was used in several hedge funds. I was responsible for market data collection and trading engine, improved latency and round trip. Moved most of the code base to a modern async approach and websocket connections. Developing strategies that manage investors money.

SEPTEMBER 2016 - OCTOBER 2017

Bcs Global Markets (Russia, Moscow)
Software Engineer

Support of global quants competition BcsQuants. Development of infrastructure for algorithmic trading. Responsible for full cycle of development of several new finance products for invest bank clients. Creating trading strategies for the most liquid instruments of Moscow, London and Germany Exchanges

DECEMBER 2015 – SEPTEMBER 2016

Cadence Design Systems
(Russia, Moscow and USA, California, San Jose)
Software Engineer

Software development for the electronic design automation sector: implementing algorithms of fast 2D interpolation, wave compression, improving runtime of calculation methods, developing more effective data structures to create the best timing signoff solution on the market. Got opportunity to join a team in the main office in Silicon Valley for summer.

JUNE 2013 – AUGUST 2013

Moscow Exchange (Russia, Moscow)
Q&A Engineer Intern

Development of automatic tests for the Russian stock market. Contributed to python wrapper of framework for working with testing stands of Moscow Exchange platform

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⚡ | deamoon.github.com

EDUCATION

2016 — **Master**
MOSCOW INSTITUTE OF PHYSICS AND TECHNOLOGY
Math and Computer Science, Yandex School of Data Analysis, Big Data department

PROJECTS

2016 — **Quant competition (Link)**
Online backtest and competition for market algorithm strategies based on history and online data. Project was financed by UMNIK grant for 2 years. At the second year project was bought by Big Russian Finance Group BCS and changed name to BcsQuants.com

2015 — **Cloud for data science (Bitbucket)**
Cloud-based platform for allocation personal jupyter notebook servers

2014 — **Facebook A/B (Github)**
Application for running A/B testing company of cover photos on Facebook pages

2013 — **Search engine (Bitbucket)**
Developed search system for website acm.timus.ru

SCIENCE ARTICLES

TRADING	goo.gl/ZZOtda
RANDOM 3-SAT	goo.gl/R2C1d3
BACHELOR DIPLOMA	goo.gl/xerIkM

SOFTWARE AND ANALYTIC SKILLS

GOOD LEVEL	Python, C++, Quantitative trading, Statistics
INTERMEDIATE	Linux, Machine Learning, Javascript, Hadoop, Spark, Django, Java
BASIC LEVEL	Postgres, Redis, SQL, React, AWS, Docker, Influx, Kafka, Grafana, Ansible