

## Mark Hay

San Mateo, CA, USA

[haym.me](http://haym.me)

### About

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Williams College, 2015-2019 - Bachelor's Degree, Computer Science

**Languages:** C++, Haskell, Python, Scala

### Experience

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**Software Developer @ Facebook** - Menlo Park, CA (Jul 2019 - )

**Software Developer Intern @ Tsuru Capital** - Tokyo, Japan (Jun - Sep 2018)

- Haskell development for a low-latency options trading firm. Worked on all sides of an operation that measures performance by the microsecond.
- Wrote a tool for analyzing live and historical trading data to automatically detect systematic error in options pricing models.
- Contributed to the implementation of a new optimized market data feed.

**Quant Developer Intern @ Hutchin Hill Capital** - Boston, MA (Jun - Sep 2017)

- R/Python/C++ development for a USD \$3bn quant hedge fund.
- Wrote end-to-end systems for automatically training and deploying convolutional neural nets for constructing long-term equity portfolios.
- Researched and implemented novel deep learning techniques in portfolio optimization.