

DAVID

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📁 PORTFOLIO www.drawbycode.com

EDUCATION

- 2013 – 2017** ● **BSc (Hons) Computer Science**
University of Bath: 1st Class
Placement: *J.P. Morgan*
🏆 **Prize Winner:** Best BSc dissertation
- 2011 – 2013** ● **A-Levels (Sixth Form) – A, A, A, C**
Queen Elizabeth's School for Boys, Barnet
Mathematics, Computing, Fine Art & Physics
- 2006 – 2011** ● **GCSEs – 7 A*, 3 A, 2 B**
Queen Elizabeth's School for Boys, Barnet

TECHNICAL SKILLS

Languages: Python, C#, Java, PHP, MATLAB, Javascript, SQL, some C

Web/Markup: HTML+CSS, AJAX, JSON, XML, YAML, Puppet

Other: Git, Unix, scikit-learn, Automated Testing, Unit testing, Machine Learning

AWARDS

- 2017** University prize for outstanding achievement in BSc Dissertation
- 2015** 1st Prize – Best of Britain Programming Competition hosted by Netcraft
- 2014** Sponsored prize for top first year Computer Science undergraduates
- 2012** Bursary for Computing A-Level performance
- 2010** 'Young Sports Performer of the Year' awarded by London Borough of Barnet

ACTIVITIES

- Judo – National Champion for several years
- Computer Science Peer Mentor (2014)
- Combined Cadet Force
- House Captain & Senior Prefect (2013)
- Junior Sports Leadership Award

REFERENCES

J.P. Morgan Chase & Co.
Current Employer
emea_hr_reference_request@jpmorgan.com

Mike Prettejohn (*Director at Netcraft*)
Past Employer
mhp@netcraft.com

ABOUT

I am a dedicated, determined and well-organized individual with interests in machine-learning, finance and quantitative trading. I am a confident problem solver – my analytical and logical ability paired with my extensive programming experience enables me to design and build sophisticated software. At *J.P. Morgan* I work on building and enhancing downstream trade feeds for Commodities and FX, as well as the development of feed monitoring tools (primarily programming in *Python*).

Over the past few months outside of work I have built and deployed an execution platform for trading on sports markets, and am currently running several automated quantitative strategies.

For my BSc dissertation, I researched and built a commercially-successful large-scale distributed system that detects phishing threats in real-time using machine learning.

LATEST PROJECTS

[Automated Sports Trading](#)

- Wrote and deployed automated trading strategies that use ML and probability theory to forecast goal occurrence.
- The execution system was written from scratch in *Python*, and runs unattended 24/7.
- Also wrote a data-analysis framework in *Python* (using *NumPy*, *scikit-learn*) to aid with signal identification and price generation.

[BSc Dissertation: Large-scale Lexical Classification of Phishing Websites](#)

- Researched and identified the optimal classification algorithm and features for URL classification. Identified a variety of novel features that outperform existing literature.
- Built a large-scale distributed system (*Python*) that detects threats in real-time and feeds data to major firms such as Google.
- The system uses MQTT messaging to manage a network of asynchronous nodes (scales easily and operates in parallel).
- A commercial success – the project has been adopted by a prominent security firm.

WORK EXPERIENCE

2017 – Present Technology Analyst **J.P Morgan**

- Developing and supporting downstream feeds and related monitoring tools
- Liaising frequently with Front/Middle/Back-office to ensure operational and technical requirements are met
- *Python*-based development in a highly-agile and collaborative environment

2017 (Summer) Developer (ML R&D) **Netcraft**

- Integrating my BSc project to existing workflows in the firm
- Using machine-learning to identify online security threats (phishing, malware, fraud)
- Working primarily on *Unix* systems with tools such as *Git*, *Puppet*, *Python* scientific computing stack, *Keras*

2015 – 2016 Long-term Intern **J.P Morgan**

- Worked on the firms trade-booking and risk-management platform using *Python*, *Enaml*, *Vertica (DB)*, and more
- Lead the design and development of a critical trade-monitoring and management system used in FX and Commodities
- Also worked on a distributed order-management system

2014 (Summer) Developer **MyOffers Ltd.**

- Mainly back-end web-development (C#, MongoDB, Redis)
- Used Specflow.NET, NUnit and Selenium for testing