Daren Liang

www.darenliang.com

daren@darenliang.com darenliang@outlook.com

**** 332-276-4491

• darenliang

in darenliang

Work Experience

Citi

New York, NY

July 2023 - Present

May 2022 - July 2023

Software Engineer AVP - Risk Analytics Products Software Engineer Contract

- Build the initial implementation of Citi's new vectorized risk ratings engine used across the firm's portfolio
- Lead efforts to cut wholesale loss model runtimes by 90%+ using distributed graph computation
- Detect schema incompatibilities and logic errors ahead-of-time in risk models encoded as JSON-serializable graphs
- Build a compiler for a type-safe DSL with UDF support for faster and safer numerical computations
- Build an add-on framework to apply region-specific wholesale loss model logic at runtime

OANDA

Toronto, ON

Software Developer Intern - Trading Engine / Execution

May 2020 - August 2021

- o Optimize polling logic in multi-queue ZeroMQ cases to reduce CPU usage by 90%+ and improve responsiveness
- Investigate memory fragmentation issues in TCMalloc for long running processes with high memory usage
- Improve stability of reporting and notification services running on Twitter Finagle
- Migrate a group of services out of a large monorepo to facilitate faster and more atomic releases

EDUCATION

• University of Toronto

Toronto, ON

Bachelor's Degree - Computer Science Specialist and Applied Statistics Minor

September 2018 - April 2023

- Honours Bachelor of Science with High Distinction: 3.85/4.00 CGPA
- o University of Toronto Scholar 2019, 2020, 2022, and 2023 Dean's List Scholar

Involvements

• Imglabs.io Co-Founder

Toronto, ON

April 2022 - Present

- o Distributed image proxy written in Rust and deployed using WebAssembly to 300+ edge locations
- Currently in production with commercial customers serving 10TB+ monthly
- o Serverless architecture for industry-leading cost efficiency and performance
- o Software stack: Rust, WebAssembly, JavaScript, React, Next.js, Tailwind CSS, Cloudflare Developer Platform, AWS S3, ClickHouse, Prometheus, Grafana, Supabase, GoTrue, PostgreSQL, PostgREST, Docker, Stripe

Projects

- Citi/scaler (Citi/scaler): Efficient, lightweight and reliable distributed computation engine
- Citi/pargraph (Citi/pargraph): Graph generation and computation library for Python
- Citi/parafun (Citi/parafun): Lightweight parallelization and map-reduce library for Python
- Dsfs (darenliang/dsfs): A highly-experimental filesystem in userspace using FUSE with an exotic backend
 - Exotic backend: Files, folders, and transactions are stored using Discord attachments
 - Append-only log-structured filesystem: Supports automatic snapshots and rollback
 - Realtime synchronization: Syncing files and folders between remote clients in realtime
- Nikel API (nikel-api/nikel): Free and open data API for the University of Toronto
- MikuBot (darenliang/MikuBot): General purpose Discord bot serving more than 9,000 servers (discontinued)
- Quteman (darenliang/quteman): A simple Postman alternative written in C++ and Qt
- Resauce (darenliang/resauce): A work-in-progress file rename utility written in C++ and Qt

SKILLS

- Languages: Python, Go, C/C++, Rust, JavaScript/TypeScript, Java, Scala, SQL
- Assessments: CodeSignal: 600/600