

Noah Kim

QUANTITATIVE RESEARCH | PYTHON | MACHINE LEARNING

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PROFESSIONAL SUMMARY

Software engineer and independent quantitative researcher experienced in large-scale data systems, statistical modeling, backtesting, optimization, and production monitoring. Applies rigorous experimental design to market and transaction datasets.

PROFESSIONAL EXPERIENCE

VectorCloud | Seattle, WA Aug 2024 - Present

Software Engineer II

- Designed a streaming risk-monitoring pipeline processing **45 million** events per day with **99.95%** availability and sub-250 ms median latency.
- Reduced model-feature computation time **62%** by replacing sequential Python jobs with vectorized routines and partitioned SQL workflows.
- Built anomaly-detection tooling that cut false-positive alerts **31%** while preserving recall on high-severity events.
- Mentor three engineers on experimental design, code review, and production monitoring for data-intensive services.
- Designed controlled experiments and monitoring thresholds for model changes, reducing rollback risk and improving confidence in production performance comparisons.
- Served in the on-call rotation for critical data systems and authored incident reviews translating technical failures into measurable control and process improvements.

VectorCloud | Seattle, WA Jul 2022 - Jul 2024

Software Engineer

- Developed Python and SQL services supporting daily aggregation of 8 terabytes of transaction data and improved pipeline runtime **37%**.
- Implemented test and monitoring coverage that reduced recurring data-quality incidents from nine per quarter to two.
- Partnered with data scientists to productionize model features, validation checks, and monitoring while preserving reproducibility between research and production environments.
- Improved data-access controls and documentation for sensitive transaction datasets used by analytics and risk teams.

Independent Research Project | Seattle, WA Jan 2025 - Present

Quantitative Researcher

- Backtested cross-sectional momentum and quality factors across 1,200 U.S. equities from 2010-2025, including transaction costs, turnover constraints, and walk-forward validation.
- Published reproducible Python notebooks documenting data cleaning, factor construction, exposure controls, and performance attribution.

EDUCATION

University of Washington - Paul G. Allen School of Computer Science & Engineering May 2022

B.S. Computer Science; Minor in Applied Mathematics | GPA: 3.81/4.00; Probability, Linear Algebra, Optimization

SELECTED FINANCE PROJECT

Market Microstructure Research | Independent Jun 2026 - Present

- Analyze intraday price, spread, volume, and volatility patterns using consolidated equity data and event-time sampling.
- Designed out-of-sample tests for short-horizon signals with latency, slippage, turnover, and capacity assumptions documented in reproducible notebooks.

TRAINING & CREDENTIALS

Technical coursework and independent study: Probability, Linear Algebra, Optimization, Statistical Learning, Time Series, Market Microstructure, and Portfolio Construction.

LEADERSHIP & ACTIVITIES

UW Data Science Alumni Group; open-source contributor to statistical-computing libraries

SKILLS & ADDITIONAL

Python (pandas, NumPy, scikit-learn), SQL, Java, AWS, time-series analysis, optimization, backtesting, Git

INTERESTS

Chess, open-source software, distance cycling, and market microstructure