

# Eric Li

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## WORK EXPERIENCE

### IMC Trading

Chicago, IL

Software Engineer | Python, Java, SQL, MongoDB, Grafana

August 2022 - Current

- Implementing, productionizing, and monitoring **low latency** trading algorithms for fitting volatility, event driven fitting, and pricing biases across **millions** of index and commodities products resulting in **positive PnL impact**
- Independently collaborating with trading stakeholders as the **core technical owner** of several valuation components, resulting in **new graphing and configuration tools** and **improved fitting accuracies and run time**.

### Roblox

Remote

Software Engineer Intern | Python, Scala, SQL, Airflow, Superset

May 2021 - August 2021

- Engaged customers to define requirements and created **data pipelines** and **visualizations tools** for measuring key metrics across **millions of daily data points** on the **Data Platforms Team**

### Snowflake

Remote

Software Engineer Intern | Java, SQL, Snowflake, Jenkins

Jan 2021 - April 2021

- Expanded **materialized view and caching** of arithmetic operations for Snowflake's SQL Compilation Engine, resulting in **10+ novel features** and compilation time optimization across **1000+ daily queries**

### Amazon

Remote

Software Development Engineer Intern | Java, AWS (Including: Redshift, S3, Glue)

May 2020 - August 2020

- Built **automated data ETL processes** for transferring billing data from S3 to Redshift and developed workflows for Excel, withstanding Prime Day data influxes and resulting in a **50% data analysis time reduction** for **1000+ teams**

## PROJECTS

### Sumer

Tech Lead | HTML, CSS, Javascript, React, NodeJS, MongoDB, AWS, Git, Figma

January 2021 - May 2022

- Conducted market research, user interviews, and analysis on order data to drive eCommerce product positioning and iteration, resulting in MVPs grossing **\$16,000+ in total sales**
- Lead software team to **design, build, and deploy** 15 min grocery delivery web page in downtown Toronto

## EDUCATION

### University of Toronto, Department of Engineering

Toronto, ON

Bachelor of Applied Science in Engineering Science (Machine Intelligence)

May 2022

- **Thesis Title:** Application of Multi Layer Monte Carlo in Solving Partial Differential Equations for Bond Option Pricing
- Leveraged improved **numerical simulation methods** to increase the training speeds of **deep neural networks** in predicting bond option pricing, resulting in a **reduction of training time steps and overall training time** by factors of **5.1-7.2** and **1.4-1.6** respectively
- Completed coursework: Python, PyTorch, Machine Learning, C/C++, Data Structures and Algorithms
- **CGPA: 3.82 / 4.00** || Dean's List

## LEADERSHIP & EXTRA-CURRICULAR EXPERIENCE

### You're Next Career Network

Toronto, ON

Director of Operations

April 2018 - April 2021

- **Led team of 10** and **managed \$30,000+** to partner with **50+ companies** and to organize **20+ events** and the **largest virtual Career Fairs at the University of Toronto** with **700+ and 3000+ students** in attendance respectively
- Closed **\$10,500 in partnerships**, resulting in the largest career fairs in YNCN history with **100+ companies and 5000+ students** in attendance in 2019-2020 and trained **40+ volunteers** in 2018-2019

### Engineering Science Education Conference

Toronto, ON

Co-Chair

April 2019 - March 2020

- **Led a team of 7** and **trained 30+ volunteers** to organize an annual flagship event attracting **400+ students** and industry speakers and introduced workshops to **increase student engagement by 20%**