

Samuel Osei

QUANTITATIVE DEVELOPER

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SUMMARY

Quantitative developer with 5 years of software engineering in finance, the last 3 building research and trading systems for a systematic fund. Writes fast Python, C++ and SQL with solid data structures, and turns quant models into tested production code used across \$1.8B in strategies. Works closely with researchers on design.

SKILLS

Other Skills: Python, C++, SQL, pandas, PyTorch, Data Structures, Quantitative Modeling, Machine Learning, Statistics, Problem-Solving Skills

EXPERIENCE

Quantitative Developer

04/2023 - Present

Back Bay Quantitative

Boston, MA

Systematic fund trading \$1.8B in equity and futures strategies.

- Build a C++ backtesting engine that processes **10 years** of minute data for 2,000 stocks in 8 minutes.
- Develop Python and pandas feature pipelines that feed PyTorch machine learning models for 12 researchers.
- Implement quantitative modeling code for risk and transaction cost models with 92% unit test coverage.
- Cut the nightly SQL data load from 2 hours to 25 minutes by redesigning tables and indexes.

Software Engineer

07/2021 - 03/2023

Seaport Risk Systems

Boston, MA

Risk analytics software vendor for asset managers.

- Wrote C++ and Python services that computed VaR and risk statistics for 60 client portfolios each night.
- Improved a Monte Carlo pricing module with better data structures, cutting memory use by 40%.
- Resolved 120 client issues on risk report breaks with careful problem-solving skills and root-cause notes.
- Added a statistics module for drawdown and tail risk that 25 clients turned on in its first quarter.

Software Engineering Co-op

01/2020 - 06/2020

Harbor Point Financial Software

Boston, MA

Six-month co-op during the computer science degree.

- Developed Python tests for a trade booking API, raising coverage from 55% to 78%.
- Automated 3 manual SQL reconciliation reports for the operations team.
- Profiled a slow pandas position report and cut its runtime from 12 minutes to 90 seconds.

EDUCATION

Bachelor of Science

05/2021

Northeastern University

Boston, MA

Computer Science