50 CherrySt.
Somerville, MA 02144

KHANH NGUYEN

(717)-357-0219
nguyen.h.khanh@gmail.com

OBJECTIVE
A junior quantitative position in the financial industry

TECHNICAL SKILLS AND KNOWLEDGES:

- C/C++, Java, F#, R, Python

EMPLOYMENT HISTORY:

Developer, Intern **Kane Capital Management, Boston** **May 2010 – Jul 2010**

- Implement an R package to simulate an orderbook for analysis of market microstructure
- The package provides functions to visualize and retrieve the state of an orderbook for any given time
- *Project website:* http://cran.r-project.org/web/packages/orderbook/index.html

Developer **RquantLib - Google Summer of Code 2009** **May 2009 – Aug 2009**

- Implement additional Fixed-Income functions to the existing RQuantLib package
- The codes cover pricing functions for almost all Fixed-Income instruments portion of the QuantLib library (quantlib.org) (C++)
- *Project website*: http://dirk.eddelbuettel.com/code/rquantlib.html

Developer **Internet Archive - Google Summer of Code 2008** **June 2008 – Sep 2008**

- Implement a spam detection for Heritrix, the Internet Archive's open source, extensible, web-scale, archival-quality web crawler (Java)
- Investigate and apply published research on spam and link-based analysis where possible.
- *Project website*: http://nislab.cs.umb.edu/~khanh/gsoc08

Software Engineer, Intern **TADDA** **June 2006 - Aug 2006**

- Investigate and analyze a solution for an online commercial search engine
- Develop and write partial implementation of the search algorithm (C++)

PROJECTS:

EZSearch (2008):

- Implement a P2P hierarchical multidimensional search system (Java,C++)
- Provide a P2P framework for data indexing and searching in a distributed network

Zigzag (2007):

- Implement an online video live-broadcasting system based on P2P techniques (Java,C++)
- *Publication*: Duc A. Tran and K. Nguyen." Multidimensional Information Retrieval in P2P Networks". 2008 NSF Workshop on Next Generation Software - IEEE International Parallel and Distributed Processing Symposium – IPDPS 2008, Miami, Florida, USA

U.S News (2006):

- Mine and retrieve comprehensive data from the U.S News college ranking database
- Analyze and evaluate the data;perform artificial intelligence techniques to make predictions about future ranking. The result can be further used to make strategic decision.(Java, C++)

EDUCATION:

University of Massachusetts, Boston, MA **Expected Graduation: May 2012**
Major: PhD in Computer Science Cumulative GPA: 3.7

Gettysburg College, Gettysburg, PA **Graduation: May 2007**
Majors: Bachelor in Computer Science, Mathematics Cumulative GPA: 3.78
Majors GPA: Computer Science: 3.8 Mathematics: 3.7
Phi Beta Kappa, Dean' Honor List 2003-2006, Second in Dickinson College's Programming Contest Spring 2003, Gettysburg College's Baum Mathematical Prize Fall 2005