

Adam Barr

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9 years experience of quant finance on the JVM.

Skills

Java Scala Matlab KDB Linux/Bash Ruby Python JavaScript

Experience

Strategist, GSA Capital

2008-Present

- Member of 2-person trading group running trading models over various time horizons. Involved with all aspects of the research and trading process.
- Researched and implemented high-frequency trading algorithms, both for execution of longer-term orders and as standalone models.
- Developed and supported research infrastructure including:
 - distributed parallel calculation of trading signals and statistics,
 - caching and optimized lookup of data provided by other groups within the firm,
 - data extraction from external files received daily via email with wide range of types/formats.
- Reduced internal latency of trading models from multi-millisecond range to low tens of microseconds by:
 - increasing parallelism,
 - eliminating garbage in latency-critical code,
 - use of lock-free algorithms and datastructures.
- Followed and promoted agile best practices, including:
 - TDD codebase of extensively unit- and integration-tested code,
 - fully automated build/test/deploy pipeline,
 - version-controlled, easily reproducible & deployable production environment.

Execution Services Group, GSA Capital

2006-2008

- Implemented trading strategies used to execute significant proportion of firm's daily order flow.
- Contributed to firm-wide execution/high-frequency trading framework that is still in use for all internal execution.
- Produced daily reports containing analysis of execution performance.

Core Technology, GSA Capital

2005-2006

- Built and maintained front- and back-office computer systems.
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Education

MSci Computer Science, University College London

2001-2005

- 1st Class Honours.
 - Overall Academic Achievement Prize.
 - CSFB Prize for Performance in Practical Subjects.
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Interests

Skiing

CSIA Level 2/BASI Level 1 Ski Instructor.

Royal Marines Reserve

Completed Reserve Forces Commando Course at CTCRM Lympstone.