

Mike Rolish

merolish@mit.edu

<http://web.mit.edu/merolish/www/>

Experience

- **Monachil Capital Partners** Remote (Minnesota)
Senior Software Engineer August 2023 - June 2024
 - Developed and maintained data pipelines and analytics for a private credit fund.
 - Python on Windows and Azure.
- **Geode Capital Management** Boston, MA
Principal Software Engineer August 2022 - July 2023
 - Worked with a small team for several months to build out a new data pipeline prototype.
 - Kotlin, Kafka, Flink, Iceberg, PostgreSQL, protobuf/grpc.
 - Developed and maintained analytics for the commodities PM team.
 - R and Python on Linux.
- **Dexterity Capital** Remote (Massachusetts)
Senior Software Engineer November 2021 - June 2022
 - Developed and maintained exchange connectivity and backtesting infrastructure at a crypto HFT firm.
 - Java and Python on AWS.
- **Venmo** Auburndale, MA/Remote (Massachusetts)
Senior Software Engineer September 2019 - October 2021
 - Engineer on the Payments team. Worked on the backend for features supporting millions of users including P2P payments, business profiles, and American Express integration.
 - Worked with SRE and infrastructure teams as on-call support for operations and deployments.
 - Python on AWS, including Django, MySQL, and MongoDB.
- **Walleye Trading** Plymouth, MN/New York, NY/Boston, MA
Software Developer October 2017 - August 2019
 - Developed and maintained software infrastructure for a technology-driven hedge fund, including execution, analytics, and back office.
 - Java on Windows and Linux.
- **Bloomberg** New York, NY
Senior Software Developer February 2013 - September 2017
 - Developed and maintained software infrastructure for options order routing and algorithmic trading at the Tradebook agency broker.
 - Mainly C++ on AIX and Linux.
 - Spent six months in the Equity Application Framework group. Worked on adapting Cassandra and HBase to Bloomberg infrastructure.
 - C++, Java, Python on Linux.

Education

Massachusetts Institute of Technology

Cambridge, MA

- Master of Engineering in Electrical Engineering and Computer Science. September 2005.
Bachelor of Science in Computer Science and Engineering. June 2005. GPA: 4.7/5.0.

Indiana University East

Remote

- Bachelor of Science in Mathematics. Expected May 2026. GPA: 4.0/4.0.
Various subjects in pure and applied mathematics.

Cherry Hill High School West

Cherry Hill, NJ

- Diploma. June 2000. GPA: 4.0/4.0. Valedictorian. SAT I: Math: 800; Verbal: 800.
Awards: National Merit Scholar; AP National Scholar; Member, 2000 US Physics Team.

Skills

Programming languages: C/C++, Java/Kotlin, Python, SQL.

Earlier: Scheme, Perl, Assembly, QBasic.

Cloud platforms: Basic experience with AWS, Azure (AZ-900 certification), GCP.

Operating systems and development environments: Longtime GNU/Linux, emacs, and bash loyalist. Comfortable with JetBrains IDEs. Limited Windows development experience. Competent user of most modern platforms including Unix-likes, Windows, macOS, Android, and iOS.

Mathematics: Undergraduate-level understanding of calculus, linear algebra, probability and statistics, data structures and algorithms, and abstract algebra. Clearly a fan of \LaTeX .

Finance: Passed CFA Level I exam. Experience with software handling market data and trading for equities/futures/options/crypto/private credit. Bloomberg Terminal experience. Basic Excel.

Other: Extensive musical performance experience across several instruments and genres, including guitar/bass/piano/voice. Experienced swimmer/cyclist/runner and completed several marathons and triathlons.