

The SUMO Speaker Series for Undergraduates

(Pizza Provided)

Wednesday, February 2nd

4:15-5:05, room 380C

Caml Trading

Peter Storm



ABSTRACT:

Jane Street is a quantitative proprietary trading group, meaning Jane Street trades with its own capital using mathematical tools. Among programmers, Jane Street is best known for its pervasive use of ocaml, a functional programming language usually associated with academic research in logic. Ocaml combines the pleasant functional paradigm popular with (computer savvy) mathematicians (e.g., Mathematica and Haskell) with the performance necessary for real-world applications. I'll discuss Jane Street's role in the marketplace and some of the tools we use, in particular our systematic use of ocaml in trading systems, an application probably never imagined by the pioneers of functional programming.

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