Jonathan Wang

DATA ENGINEER · SOFTWARE ENGINEER

Experience

Marshall Wace London, United Kingdom

Data Engineer Apr. 2024 - Present

- Reduced the latency of the central authentication API by 100x from 5s to 50ms P95 response time. Built an API layer that reconstructed and cached the Active Directory graph with a sharded Redis cluster to reduce recursive search space and remove redundant calls.
- Built an index rebalance insight parser leveraging generative LLMs. Articles were converted from unstructured HTML to JSON with correctness and schema validation stages. **Delivered structured insights to quant teams databases within seconds of article publication.**

Smarkets London, United Kingdom

DATA ENGINEER & SCIENTIST

Sep. 2022 - Apr. 2024

- Developed an industry-leading recommendation engine. Processed user activity data in an implicit matrix factorisation model; hyperparameter tuning was done using a custom metric suite. A/B testing revealed a **40% increase in engagement** compared to unpersonalised events.
- Implemented an asynchronous Python job using Kafka which loaded archived S3 files without severe I/O bottlenecking for trading backtesting.
 New system reduced processing time for terabytes of CSV data to 12 minutes per day of data, down from 2 hours previously.
- Worked closely with internal DevOps team to migrate Rust and Nix pricing engine data systems from outdated infrastructure to a unified architecture. **Reduced the engineering maintenance effort by 50%** due to unified code architecture.

HomeX Cambridge, United Kingdom

Applied Data Science Intern

Jun. 2021 - Sep. 2021

- Built a backend API using Python's FastAPI serving a regression model to 5 other internal services.
- Built a front-end BI data visualisation dashboard using TypeScript and React with interactive street maps and tables.
- · Deployed these services using Docker, Kubernetes and Terraform with data ingestion from AWS S3 and Snowflake.

Education

University of Cambridge

Cambridge, United Kingdom

Oct. 2018 - Jun. 2022

- M.ENG (Hons), Computer and Information Engineering
- Graduated **Honours with Distinction** (1st Class thesis & 1st Class exam results).
- First Year: 74%; Second Year: Ungraded (As a result of CoVid-19); Third Year: 71%; Fourth Year: 72.5%.
- Masters Thesis: Developed a large language model that could respond to hate speech using a novel evaluation suite and custom data. Modified cutting edge models such as Blender Bot & GPT-3 to achieve superior performance. Training was done on HPC clusters.

Westlake Boys' High School

Auckland, New Zealand

5A* at A Level Feb. 2013 - Dec. 2017

Skills

Programming Python, Rust, REST API, Linux Command Line, Git

Data Pandas, SQL, Large Language Models, Airflow, AWS S3, Redshift, SQL Server, PostgreSQL, Redis, Kafka

DevOps AWS, GCP, Docker, Kubernetes, CI/CD, Grafana, ElasticSearch/Kibana

Projects

Conference for Truth and Trust Online

Boston, Massachusetts

FEATURED SPEAKER Oct. 2022

• Gave an on-stage presentation to a 100+ person audience regarding the novel technical contributions to LLM research based on my Master's thesis. (https://truthandtrustonline.com/)

Honors & Awards_

2021 College Prize for Engineering, Robinson College

Cambridge, UK

2019&20 College Exhibition Awards for Academic Achievement, Robinson College

Cambridge, UK

2017 New Zealand Outstanding Scholars - Top 50 in Country, NZQA

Auckland, NZ