GAOTIAN WANG

gwang@rice.edu https://vector-wangel.github.io/

EDUCATION

SEP. 2022-now Graduate student in Computer Science

Rice University, Houston, TX

SEP. 2018 - MAY. 2022 B.S. in OPTICAL ENGINEERING (Major) and COMPUTER SCIENCE (Minor)

University of Science and Technology of China, Hefei, China

PUBLICATIONS

Preprints under review

Peer-Reviewed Conference Papers

PROFESSIONAL SERVICE

RESEARCH EXPERIENCE

Current JAN 2009 Trader at ENOI s.p.a., Milan Physical Natural Gas Trading

Provided analysis of spreads, in particular time and location spreads, with emphasis on trading opportunities on the curve, also taking into account the availability of storage facilities. Became familiar with logistic implications of physical gas trading and developed knowledge of continental virtual hubs for gas exchange.

JUL-OCT 2008

1st year Analyst at LEHMAN BROTHERS, London

Commodities Structured Trading

Developed spreadsheets for risk analysis on exotic derivatives on a wide array of commodities (ags, oils, precious and base metals), managed blotter and secondary trades on structured notes, liaised with Middle Office, Sales and Structuring for bookkeeping.

SUMMER 2007

Summer Intern at EPFL, Capital Markets

Received pre-placed offer from the Exotics Trading Desk as a result of very positive review. Rated "truly distinctive" for Analytical Skills and Teamwork.

SCHOLARSHIPS AND CERTIFICATES

Oct. 2020 Scholarship for outstanding students of USTC (CNY 4,000)

AUG. 2020 TOEFL®: 107 (R:30;L:29;S:21;W:27)

OCT. 2019 Scholarship for Endeavour students of USTC (CNY 2,000)

Languages

CHINESE: Mothertongue

ENGLISH: Fluent

COMPUTER SKILLS

Basic Knowledge: PYTHON, MATLAB, C, Mathematica, L'TEX

Intermediate Knowledge: Solidworks, COMSOL Multiphysics

INTERESTS AND ACTIVITIES

Reinforcement Learning, Deep Learning

Simulation, Robotics

Basketball, Hiking, Rock climbing