Ziyue Wang

+1 917 436 9176 | ziyue.wang0125@gmail.com | ziyuewang25.github.io | github.com/ziyuewang25

Industry Experience

Google — Seattle, USA
Software Engineer, Core ML Engineering Productivity Team — *May 22 – Now*

- Conducted research and built end-to-end models to rank important tests given a code change and reduced the rollback rate by more than 20% in certain projects
- Built service in Golang for users to query the model in a timely fashion
- Built a new Python code indexing tool to parse Google-wise code based on Abstract Syntax Tree

BNP Paribas CIB — New York City, USA
Algorithmic Quant Researcher, Electronic Equity Group — *Mar 21 – Apr 22*

- Processed trillions of order book data and built level 2 limit order book data using C++ (STL, Boost)
- Built short-term alpha signal with CNN, attention and LSTM models using Tensorflow, Pandas and Numpy and improved current signal performance by 20% with 50% less computational time
- Processed billions of records of order book and trade data in multi-thread using kdb+/q with functional-oriented design and fed them into deep learning model in streaming version

Aigen Investment Management — New York City, USA
Quantitative Research Intern, Quantitative Research Division — *Jun 20 – Aug 20*

- Parsed five types of portfolio financing emails and cleaned ten years of security lending data from five different brokers using Python (smtplib, email, re) with detailed documentation for alpha research

Other Experience

Writing and Side Projects — *Arp 21 – Now*

- Implementing PPO from scratch in Procgen environment
- Replicating Scaling Laws by using MNIST data
- Replicating Decoder-only Transformer
- Find the induction heads in GPT-2
- How to get gold medal in Kaggle competition
- Winner of 9th annual International Association for Quantitative Finance Competition, *Paper*

Kaggle Data Science Competition Master, Top 0.2% Worldwide — *Jan 21 – May 22*

- G2Net Gravitational Wave Detection, 3/1219 (**0.2%**). Applied signal and image processing technique and built novel 1D CNN model using Pytorch to detect whether GW exists in the time series data; *Github*
- Tensorflow Underwater Starfish Detection, 11/2025 (**0.5%**). Applied YOLOv5 model to detect underwater small object and enhanced model performance with pseudo labeling, ensemble learning and tracking *Post*
- Jane Street Market Prediction, 84/4245 (**1.9%**). Deciphered 130 anonymous features and applied DenseNet, XGBoost and Autoencoder to predict stock short-term future return

Education

Baruch College, City University of New York — New York, USA
MSc in Financial Engineering, GPA 3.79 — *Aug 19 – Dec 20*

Renmin University of China — Beijing, CHN
BSc in Applied Mathematics; BEcon in Financial Engineering, GPA 3.78 (3/52) — *Sep 15 – Jun 19*

Honors & Certifications

Ercolano Prize for the best student of the 2020 Baruch MFE cohort — *Dec 21*
Reinforcement Learning Specialization & Deep Learning Specialization, Coursera — *Dec 20*
Advanced C++11/C++14 and Multidisciplinary Applications Certificate with Distinction, QuantNet — *Mar 19*
Honorable Winner, US Mathematical Contest in Modeling, COMAP — *May 18*

Programming & Activities & Interests

Language: Python, Go, C++, Kdb/q+, SQL, Unix Shell, Git, LaTeX
DL Frameworks: Pytorch, JAX/Flax, TensorFlow, Keras
Leadership: President, Business and Finance Career Development Club, RUC
Interests: Rock Climbing (V8), Hiking and Reading