ZIYUE WANG

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INDUSTRY EXPERIENCE

GOOGLE
Seattle, USA

Software Engineer, Core ML Engineering Productivity Team *May 22 – Now*

- Built end-to-end models to rank important tests given a code change and reduced the rollback rate by 20+%
- Conducted extensive data cleaning and filtering, feature construction and hypothesis testing for test ranking
- Built and integrated ranking service into Google-wide testing framework
- Built a new Google-wide standard Python code indexing tool to provide code cross-references based on AST

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

- Finetune LLM with RLHF to generate positive tone message from Shakespeare Corpus
- Implementing PPO from scratch in Procgen environment
- Replicating Scaling Laws by using MNIST data
- Mechanistic Interpretability: Find the induction heads in GPT-2
- 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 models to detect whether GW exists in the time series data; *Code*
- 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
- CommonLit Readability Prize 200/3663 (**5.5%**). Conducted extensive LLM model structure optimization, training, ensembling and evaluation for literature rating

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*

CERTIFICATIONS

Reinforcement Learning Specialization & Deep Learning Specialization, Coursera *Dec 20*

Advanced C++11/C++14 and Multidisciplinary Applications Certificate with Distinction, QuantNet *Mar 19*

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, Hiking and Reading