

ZIYUE WANG

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EDUCATION

BARUCH COLLEGE, CITY UNIVERSITY OF NEW YORK

New York, USA

Master of Science in Financial Engineering, GPA 3.79

Aug 19 – Dec 20

Ercolano Prize for the best student of the 2020 Baruch MFE cohort (shared)

Winner, 9th annual International Association for Quantitative Finance Competition, [Paper](#)

RENMIN UNIVERSITY OF CHINA

Beijing, CHN

Bachelor of Science; Bachelor of Economics, GPA 3.78

Sep 15 – Jun 19

Major: Applied Mathematics; Double Major: Financial Engineering

Honorable Winner, US Mathematical Contest in Modeling, COMAP, 2018

Academic Excellence Scholarship (top 5%), RUC, 2015-2017

INDUSTRY EXPERIENCE

GOOGLE

Kirkland, USA

Software Engineer, Core ML Engineering Productivity Team

May 22 – Present

- Working on new code indexing tool and finding the most important test for a given code change

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 internal research use
- Wrote 4000+ lines Python production code with OOD and unit testing for data digestion and factor construction
- Defined and predicted short squeeze systematically and improved strategies' Sharpe ratio by 20% on average

JUNSON ASSET MANAGEMENT COMPANY

Hong Kong, CHN

Quan Analyst Intern, Global Investment Division

May 18 – Aug 18

- Web crawled 23k earnings press releases from SEC website and cleaned them using Python (bs3, requests, re)
- Built graphical user interface for model parameter specification and performance visualization in Python (tkinter)
- Applied Mean-Variance model with innovative constraints for 20 global assets in Python (Scipy)

OTHER EXPERIENCE

KAGGLE DATA SCIENCE COMPETITION

Remote

Competition Master, Top 0.2% Worldwide

Jan 21 – Present

- 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

PROGRAMMING & COMPUTING SKILLS

Python, Go, C++, Kdb/q+, SQL, Unix Shell, Git, L^AT_EX

CERTIFICATIONS

Reinforcement Learning Specialization & Deep Learning Specialization, Coursera

Dec 20

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

Mar 19

ACTIVITIES & INTERESTS

President, Business and Finance Career Development Club, RUC

Rock Climbing (V8), Hiking and Reading