

ZIYUE WANG

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INDUSTRY EXPERIENCE

GOOGLE

Software Engineer, Core ML Engineering Productivity Team

Seattle, USA

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

Algorithmic Quant Researcher, Electronic Equity Group

New York City, USA

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

Quantitative Research Intern, Quantitative Research Division

New York City, USA

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

AI Safety Research and Study

Arp 23 – Now

- Self-studied and finished [Deep Learning Curriculum](#) and [AI Safety Fundamentals Alignment Course](#)
- [Eval Hackathon result paper: Can Large Language Models Solve Security Challenge](#)
- [Red Teaming Language Models with Language Models](#)
- [Finetune LLM with RLHF to generate positive tone message from Shakespeare Corpus](#)
- [Implementing PPO from scratch in Progen environment](#)
- [Replicating Scaling Laws by using MNIST data](#)
- [Mechanistic Interpretability: Find the induction heads in GPT-2](#)

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

MSc in Financial Engineering, GPA 3.79

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

New York, USA

Aug 19 – Dec 20

RENMIN UNIVERSITY OF CHINA

BSc in Applied Mathematics; BEcon in Financial Engineering, GPA 3.78 (3/52)

Beijing, CHN

Sep 15 – Jun 19

PROGRAMMING & ACTIVITIES & INTERESTS

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

DL Frameworks: Pytorch, JAX/Flax, TensorFlow, Keras

Leadership: President, Business and Finance Career Development Club, RUC

Interests: Rock Climbing, Hiking and Reading