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*
- 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 internal research use
- Wrote 4000+ lines Python production code with OOD and unit testing for data digestion and factor construction

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

Language: Python, Go, C++, Kdb/q+, SQL, Unix Shell, LaTeX

DL Frameworks: JAX/Flax, Pytorch, TensorFlow

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