Han Wu

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Mobile Phone: +44(0)7828640421
Nationality: Chinese

Education

2006–2009 Cambridge — University of Cambridge, BA (Hons) in Computer Science, Class 2.I
Java, Digital Communication, Compilers, Information Theory, Distributed Systems etc. Final Thesis: An XML to HTML Compiler

Current Employer Citigroup
Job Title Assistant Vice President
Language skills Fluent in both Chinese (Native) and English

Technical

Languages .NET 4 (C#), Java, C++, DOS command line, PHP & MySQL
IDE Visual Studio, Eclipse
Technologies GemFire, EMS, RV, WCF

Experience

Sep 2009 – Present, London — Citigroup Technology in FX Options Technology

- I re-joined the same team on the summer internship project, and was again assigned to the pricing sub-team taking care of the front-end pricing component, including adding and implementing STP for new products, bug fixing on the GUI. I also did some business analysis job to gather specific requirements from traders and implemented them.
- Since Dec 2009, I have been also in charge of developing and maintaining a .NET pricing service serving FX option pricing request.
- Since May 2011, I have been involved with the development of a new volatility publisher using the SABR model - a time-aware volatility model with centralised event management. This model has greatly facilitated the traders in marking the volatility surface for the e-Trading platform - Citi Velocity.
- Apart from the model side, I have also been involved in the whole life cycle of the volatility publisher application, including front-end GUI design, build and deployment process.

Jun – Aug 2008 London — Citigroup Technology Division Summer Analyst Programme (Internship)

- I was involved in the initial development of a foreign exchange options trading platform under .NET (C#) environment. Our team employed test-driven development (TDD) practice and tried to achieve short development cycles and deliver as soon as possible. My main focus during the 2-month internship was to develop a market view component, as well as the underlying market data manipulation. Apart from writing code, I have also learnt from my manager about planning the project from scratch and how to enforce the TDD practice into daily development work.

Jun – Aug 2007 Cambridge — Cambridge Undergraduate Research Opportunities Programme (UROP)

- Topic: Optimising the Allocation of Natural Sciences Lab Groups
- This was a 10-week Java project based on Spring framework, whose aim is to allocate freshers into different lab groups using Genetic Algorithm. My task is to optimise the existing code such that it is able to run as multiple processes on the grid and communicate between processes to achieve the optimal result. That was achieved by using a third party library called Message Passing Interface in Java (MPJ) in order to send the optimal result pool across each node in the grid.