

Shaun Y. Cheng

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SOFTWARE DEVELOPMENT

- Extensive professional experience with C++, STL, high performance code.
- Solid understanding of algorithms and data structures.
- SQLite, indexing, database sharding techniques.
- Working knowledge of: Javascript, Python, Perl, AutoHotkey.

WORK EXPERIENCE

Recurser February 2016 - May 2016
Recurse Center(formerly known as Hacker School), New York, NY

- Embedded programming(esp8266, FPGA), compression algorithm, blockchains.

Senior Software Developer in R&D Infrastructure March 2010 - January 2016
Bloomberg LP, New York, NY

- Responsible for the full life cycle of the software development process, including requirements definition, prototyping, proof of concept, design, interface implementation, testing and maintenance.
- Designed and maintained a securities mapping system for company-wide use. Distributed load for read/write.
- Maintained numerous legacy systems. Deprecated/refactored unstable programs to clean up the codebase.

Actuarial Analyst May 2007-February 2010
Actuarial Resources Corporation, Overland Park, KS

- Developed a C3 Phase 2 economic stochastic economic scenario generator for interest rates, bonds, and equities.
- Developed multi-threaded, stochastic modeling libraries for the SunGard Prophet actuarial projection system.
- Actuarial exams: Probability, Financial Mathematics, Financial Economics.

Graduate Teaching Assistant August 2005 - May 2007
Department of Mathematics, University of Kansas

- Taught algebra, and trigonometry, calculus I&II, statistics.

Statistical Analyst Intern January 2007 - May 2007
Laidlaw International, Inc.

- Analyzed correlation and trends for the frequency and severity of road accidents.

EDUCATION

M.A., B.S. Mathematics, 2007. University of Kansas, Lawrence, KS. GPA: 3.8
Graduate research in point-set topology. Thesis: goo.gl/8kxtwK

CERTIFICATES

KU Charles H. Ashton Scholarship, KU Math Department Merit Scholarship, 4-month Bloomberg Advanced Technology Training Certificate.

COMPETITIONS

Putnam Mathematics competition(Ranked top 400 in the U.S.). Represents Bloomberg chess team since 2010. 1st Place, Division A, Athletic Bankers League NYC 2011 & 2012. MVP of The Year Award in 2014. NYC commercial chess league 2016 champion. Disrupt NY Hackathon 2016. Consensus 2016 Hackathon BlockApps winner.