

Shaun Y. Cheng

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200 Dey St. Unit#200, Harrison, NJ 07029

SOFTWARE DEVELOPMENT

- Extensive professional experience with C++, STL.
- Solid understanding of algorithms and data structures.
- Working knowledge of: Java, Scala, GCP Bigtable, Pub/Sub, BigQuery.

WORK EXPERIENCE

Backend Software Developer in R&D October 2016 - Present
Spotify, New York, NY

- Continuously improved Spotify's recommender systems(Discover Weekly and Release Radar) for execution speed and recommendation quality.
- Ported popular nearest neighbor libraries(HNSW, Annoy) to reduce our data pipeline job running time by 25%+.
- Integrated facebook's webhook Pub/Sub into backend systems for more personalized user experiences.

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

- Responsible for the full life cycle of internal market data feeds monitoring systems, including requirements definition, prototyping, proof of concept, design, interface implementation, testing and maintenance.
- Designed and implemented a scalable securities mapping system for company-wide use.

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

- Developed a multi-threaded C3 Phase 2 economic stochastic economic scenario generator for actuarial projections.

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 losses.

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, SOA exams passed: P, FM, MFE. 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.