Shaun Y. Cheng

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SOFTWARE DEVELOPMENT

- Extensive professional experience with C++ and STL.
- Skilled in creating efficient algorithms and data structures.
- Experienced in creative problem solving/debugging.
- Familiar with object oriented design, and various scripting languages.
- Primarily programmed in the Linux/UNIX environment.
- Always enjoy in technical discussions and learning opportunities.

WORK EXPERIENCE

Senior Software Developer in Infrastructure R&D   March 2010-Current
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 security mapping system for internal use. Distributed load for read/write.
- Built various market data feeds monitoring tools and GUI.
- Maintained numerous legacy programs. Deprecated/refactored unstable programs to clean up the codebase.

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

- Developed a fast C3 Phase 2 economic scenario generator that generates interest rates as well as bonds and equities used for actuarial projections.
- Developed multi-threaded, stochastic modeling libraries for the SunGard Prophet actuarial projection system.

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

- Taught Calculus I&II, Statistics, Algebra, and Trigonometry.

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

- Analyzed trends for the frequency and severity of bus accidents.

EDUCATION

B.S., M.A. Mathematics, 2007. University of Kansas, Lawrence, KS. GPA: 3.8
Graduate Research in Point-Set Toppology.

AWARDS & CERTIFICATES

Putnam Mathematics competition(Ranked top 400 in the U.S.), KU Charles H. Ashton Scholarship, KU Math Department Merit Scholarship, Bloomberg Advanced Technology Training Certificate, Passed actuarial exams: Probability, Financial Mathematics, Models for Financial Economics.

OTHER

Fluent in Mandarin. Some knowledge in Japanese. Represent the Bloomberg chess team since 2010. 1st Place, Division A, Athletic Bankers League NYC 2011 and 2012, MVP of The Year Award in 2014. Working on an arduino project.