Mianyu Wang

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WORK EXPERIENCE

Bloomberg L.P. (New York, NY)

Scrum Master/Full Stack Engineer, Developer Experience Workflow Platform, Aug 2018 - Present

▸ Master the agile development team to deliver one-stop PaaS solution for firm wide SDLC with Github Enterprise, Jenkins CI, various build, packaging, and releasing tools.
▸ Architecture the all new web front end in React/Redux/NodeJS working with existing RESTful and Kafka backend.
▸ Lead and advocate the migration of team's services deployment from VM/Chef to Docker containers/Kubernetes.

Tech Lead/Software Architect, Derivatives Engineering, Nov 2014 - Aug 2018

▸ Drove initiative of Derivatives API, providing front office trading and enterprise applications with unified programming interfaces to access data and analytics across any underlying assets such as equity, interest rate, and foreign exchange.
▸ Architected various API components including contract management, dynamic schema discovery, market data analytics, and risk scenario management.
▸ Implemented various libraries, services, databases, tracing, and business metrics.
▸ The framework powers many critical applications such as trading workflows compliant to MiFID II regulation, enterprise uploader, instant messages, valuation services, and Excel toolkit.

Senior Software Engineer, Cross Asset Derivatives Pricing, Nov 2011 - Nov 2015

▸ Team lead backup of a startup team to build the next generation derivative library (DLIB) for structuring and evaluating cross-asset exotic derivatives.
▸ Re-factorized the framework of Monte Carlo based pricing flow to allow parallel pricing.
▸ Developed the pricing engine and reusable UI component for scenario analysis.

Software Engineer, Fixed Income Pricing, Jan 2008 - Nov 2011

▸ Overhauled the infrastructure of existing government and corporate bonds pricing contribution using data driven approach to lower maintenance cost and speed up release cycle from more than one week to overnight and tripled the capacity of fixed income pricing sources for contribution.
▸ Managed and developed various projects such as real-time composite price engine, search system for loan secruities.

EDUCATION

Drexel University (Philadelphia, PA)

Ph.D in Electrical and Computer Engineering, M.S. in Mathematics, Dec 2007

▸ Thesis Title: A Decentralized Control and Optimization Framework for Autonomic Performance Management of Web-Server Systems.

SKILLS

Programming Languages:
▸ Proficent: C/C++, JavaScript, NodeJS
▸ Familiar: Python, OCaml, Shell Script

SUMMARY

Sustainable design and development of distributed application's full stack. Solve new challenges and overhaul legacy problems in Enterprise scale. Improving development lifecycle using continuous delivery, agile development, and DevOps philosophy.