

Mianyu Wang

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SUMMARY

Expertise in sustainable design and hands-on development in large scale distributed systems. Full-stack technology enthusiast to solve new challenges or overhaul existing problems. Do the right thing.

WORK EXPERIENCE

Derivatives Data / Derivatives Structuring - Engineering, Bloomberg L.P. (New York, NY)

Initiative Tech Architect, 2014 - now

- ▶ Lead architecting of Derivatives API initiative, providing front office trading and enterprise applications with a suite of unified programming interfaces to access data and analytics of any underlying assets such as equity, interest rate, and foreign exchange.
- ▶ Designed API components including contract management, dynamic schema discovery, market data analytics, and scenario management.
- ▶ Detailed implementation of 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 beyond Bloomberg terminal.

Cross Asset Derivatives Pricing - Engineering, Bloomberg L.P. (New York, NY)

Senior Software Engineer, 2011 - 2014

- ▶ Primary designer and contributor 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.
- ▶ Designed and developed the pricing engine and reusable UI component for scenario analysis.
- ▶ Developed the generic autocallable/phoenix deal type and the corresponding payoff in GPU.

Fixed Income Pricing - Engineering, Bloomberg L.P. (New York, NY)

Software Engineer, 2008 - 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, loan search.

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

Proficient: C/C++, JavaScript

Familiar: OCaml, Python, PShell Script