

Zhehao Wang

zwang@hudson-trading.com

WORK EXPERIENCE

Hudson River Trading

Dec 2018 - Present

Algorithm Engineer

- **Global Equities Market Making**

- Trading platform: improve tick to trade, reduce core usage, consolidate and document business logic.
- Strategy execution framework: implement high frequency trading strategies in automated traders.

Bloomberg LP

Jun 2017 - Dec 2018

Software Engineer

- **Derivatives Pricing**

- Bond structuring service (C++): build structured product loading as a service on cloud infrastructure.
- Pricing engine (C++): expand and maintain Bloomberg Terminal and API pricing coverage for financial products in emerging markets.
- Pricing regression testing framework (C++, Python): design and implement a distributed logging service and automated tests integrated with pricing engine.

National Institute of Standards and Technology

Jul 2016 - Sep 2016

Summer Guest Researcher

- NDN building management system simulation and visualization
- Division presentation on NDN architecture and application building blocks

Center for Research in Engineering, Media and Performance, UCLA

Feb 2014 - May 2017

Software Engineer, Graduate Student Researcher

- **Named Data Networking** (NDN) future Internet architecture project, funded by the NSF
 - Internet of Things framework (C++, Python, JS, C#): design trust and bootstrap, device discovery, and application pub/sub in a smart home context.
 - *NDNFit* (Java, Android): mobile health application to demonstrate data encryption and verification
 - *NDNMOG* (C#, Unity): multiplayer online game built on top of distributed synchronization
- **Future of Storytelling** project, funded by Google
 - *Fountainhead*: markup parser to turn screenwriting languages into webpage with active components.
 - *GracePlains* website (JS): roleplaying game with players receiving live feed from Google Glass.

EDUCATION

University of California, Los Angeles

Sep 2015 - Apr 2017

M.S. in Computer Science

Advisor: Lixia Zhang

GPA: 3.9/4

Xi'an Jiaotong University, China

Sep 2010 - Jun 2014

B.S. in Computer Science

Major GPA: 89/100

SKILLS & PROFILES

Programming Languages C++ (proficient), Python (proficient), JavaScript, C#, Matlab

Github repository <https://github.com/zhehaowang>

Linkedin profile <https://www.linkedin.com/in/zhehao-wang-15739869>

PUBLICATIONS

W. Shang, **Z. Wang**, A. Afanasyev, J. Burke, and L. Zhang. Breaking out of the cloud: Local trust management and rendezvous in Named Data Networking of Things. In *Proceedings of the 2nd ACM/IEEE International Conference on Internet-of-Things Design and Implementation (IoTDI)*, April 2017

H. Zhang, **Z. Wang**, C. Scherb, C. Marxer, J. Burke, L. Zhang, and C. Tschudin. Sharing mhealth data via named data networking. In *Proceedings of the 3rd ACM Conference on Information-Centric Networking, ACM-ICN '16*, pages 142–147, New York, NY, USA, 2016. ACM

P. Gusev, **Z. Wang**, J. Burke, L. Zhang, T. Yoneda, R. Ohnishi, and E. Muramoto. Real-time streaming data delivery over named data networking. *IEICE Transactions on Communications*, E99.B(5), 2016