# Zhehao Wang

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## WORK EXPERIENCE

## **Hudson River Trading**

Algorithm Engineer

Dec 2018 - Present

#### · Global Equities Market Making Team

- Design, implement and problem-shoot strategies in an automated trading platform (C++).
- Optimize low latency live trading, improve performance and throughput of automated trading strategies (C++).
- Apply and utilize computer modeling to forecast the performance of investment vehicles and improve trading algorithms (C++, Python).
- Implement software protocols and interfaces to support trading on new markets, and maintaining proprietary software tools to manage trading operations across exchanges (C++, Python).

Bloomberg LP Jun 2017 - Dec 2018

Software Engineer

## · Derivatives Pricing Team

- Build microservice which provides structured product loading functionality as a software service (C++).
- Expand and maintain Bloomberg Terminal and API pricing coverage for financial products in emerging markets (C++).
- Design and implement a distributed logging service and automated tests integrated with pricing engine (Python, C++).

UCLA Feb 2014 - May 2017

Software Engineer, Graduate Student Researcher

- · Named Data Networking (NDN) future Internet architecture project, funded by the NSF
  - Design trust and bootstrap, device discovery, and application publish/subscribe in a smart home context (C++, Python, JavaScript, C#).
  - Design and implement a mobile health application to demonstrate data encryption and verification in a content-centric network (Java).
  - Design and implement a multiplayer online game for distributed synchronization study in a content-centric network (C#).

## · Future of Storytelling project

- Implement a markup parser to turn screenwriting languages into webpage with active components (HTML, JavaScript, Python).
- Implement roleplaying game experience with participants receiving realtime feed from Google Glass (Java, JavaScript).

#### **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

#### AWARDS & SCHOLARSHIPS

Outstanding Senior Student of Xi'an Jiaotong University (10%)	2014
Meritorious Winner of International Mathematical Contest in Modeling	2013
UCLA-CSST Scholarship	2013
$3^{rd}$ Class Award in ACM Competition of Xi'an Jiaotong University	2011