Zhehao Wang

zwang@hudson-trading.com

WORK EXPERIENCE

Hudson River Trading   New York, New York
Algorithm Engineer Lead, Trading Platform   *Mar 2021 - Present*

– Managed a team of 5 and tech lead for a team of 9 to implement features, improve performance and onboard new strategies onto a multi-asset class C++ high frequency trading and backtesting platform.

Algorithm Engineer, Equities Market Making   *Dec 2018 - Mar 2021*

– Designed, implemented and improved performance of low-latency market making strategies in automated trading platform (C++).
– Built and maintained a research and simulation environment for strategy backtesting (C++/Python).

Bloomberg LP   New York, New York
Software Engineer, Derivatives Pricing   *Jun 2017 - Dec 2018*

– Implemented structured product (bond) loading as a service on cloud infrastructure (C++).
– Expanded Bloomberg Terminal and API coverage for financial products in emerging markets (C++).

National Institute of Standards and Technology   Gaithersburg, Maryland
Guest Researcher   *Jul 2016 - Sep 2016*

– Designed a building management system on top of content-centric networking paradigm.
– Presented content-centric networking architecture and application development libraries before Advanced Networking Research Division.

Center for Research in Engineering, Media and Performance, UCLA   Los Angeles, California
Software Engineer, Graduate Student Researcher   *Feb 2014 - May 2017*

– Designed trust and verification framework for an Internet of Things framework (C++, Python, JS, C#) for Named Data Networking
– *NDNFit* (Java, Android): mobile health application to demonstrate data encryption and verification

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