

Vasily Shiyan

Moscow
Russian Federation
☎ +7 (916) 594 9863
✉ vsh.hh@fastmail.com

Education

2006–2011 **Specialist, Computer Science**, *National Research Nuclear University MEPhI*, Moscow, Cybernetics faculty.

Experience

2016–2017 **Senior Software Engineer**, *Revolut*, Moscow.

Backend services in scala.

- Working on backend for support chat

2013–2016 **Software Engineer**, *Exante*, Moscow.

- Wrote an in-house monitoring system (akka, spray)
- Wrote JVM heap leak detector (graphite, akka)
- Worked on integrating with various exchanges.
Network protocols in use: FIX, Protobuf over tcp, one completely custom, written from scratch in Netty
- Worked on internal order database (akka, netty, postgresql, custom batch-oriented protocol)
- Worked on company's trading client (Netbeans RCP)
- Wrote calculator for **option greeks** (akka, monix, spray)
 - Soft-realtime
 - Researched non-trivial math
 - A lot of data cleanup

2010–2013 **Java Developer**, *Luxoft*, Moscow.

Outsource work for Sberbank in Java.

- Worked on various analytics backends
- Had to write own programming **language** at one point

Relevant technology experience

Languages Scala, Java; dabbling in Python, Ruby, Julia

Key libraries Akka (core, cluster pub-sub), spray/akka-http, **monix** for streaming

Databases PostgreSQL, spent enough time with EXPLAIN to see bugs in query planner

Etc. Sbt, Maven, Git, reactive streams, functional programming

Languages

English **Fluent**

Russian **Native**