Adrian Ng, MSc.

Seeking Junior-Level Data Engineering Opportunities

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Profile

I am a Computer Science graduate passionate about programming and a career in Data Engineering.

I seek opportunities that meet my growing experience in Java - a language I have used in numerous academic projects ranging from the implementation of financial models to large-scale data processing with Apache Hadoop and more.

My professional expertise in SQL development focuses on the implementation of segmentation processes for a number of clients including: \bullet Virgin Media \bullet TUI \bullet UPC \bullet MSD • Volkswagen • KwikFit

And with my technical and data-oriented accomplishments at Manchester City FC, I now pursue a career in the field of Data Engineering.

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EDUCATION

Royal Holloway

Data Science & Analytics

- Master of Science
- Pass with Distinction
- Department of Computer Science

King's Collge London Mechanical Engineering

• Bachelor of Engineering

- Upper Second Class with Honours
- School of Engineering

Estimating VaR, a measure of risk, for an investment portfolio containing stocks, options, and

Languages

• Java 8

2017

2010

• T-SQL

Software

- IntelliJ IDEA
- MS SQL Server
- Git
- Jira
- Maven

Java Projects

Value at Risk

Dissertation

adrian.ng/java/var/

VaR Measures

- Model Building
- Historical Simulation
- Monte Carlo Simulation

Volatility Estimates

- Equal Weighted
- Equal Weighted Moving Average (EWMA)
- GARCH(1,1)

- implemented Levenberg-Marquardt algorithm for optimisation of GARCH(1,1) parameters
- made use of object-oriented techniques and patterns
- gained efficiencies using Java's concurrency APIs to parallelize the 100,000+ random walks generated by Monte Carlo when simulating stock price movements
- utilised Google Finance/Yahoo Finance APIs to source time-series financial data

Data Mining

Large-Scale Data Storage & Processing

adrian.ng/java/enron adrian.ng/scala/enron1 MapReduce Wrote MapReduce applications involving:

- aggregation of Twitter data
- scraping a large collection of emails in the Enron Corpus
- extraction of communications graph consisting of nodes/edges

Hadoop

- Applications ran on both single-node (self-hosted)/ distributed-node clusters
- Interfaced with HDFS via terminal command-line

Spark

Utilised an Apache Spark REPL to achieve:

- translation of MapReduce applications to Scala
- reduced code verbosity
- ETL via HDFS using sparkcontext API

Option Pricing

Methods of

Computational Finance

adrian.ng/java/options/

Implemented numerous approaches to pricing options and calculating payoff:

Options

• Monte Carlo Simulation • Black Scholes • Binomial Trees

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Payoff

• American • Asian • European

These approaches made probabilistic assumptions, so Apache Commons Math API was used.

Summarizing financial data

adrian.ng/java/yahoofinance/

....... An exercise in using Java 8's Stream API. I was able to implement approaches to computing mean and variance estimates from an immutable collection of time-series financial data.

Data Analyst

Fan Relationship Management

Jan. - July 2018

NYCFC Data Integration Project Owner

Integrated New York City FC data into our analytical warehouse. Six-month project involving data discovery, analysis, engineering. Multiple data sources were involved: • NYCFC • Ticketmaster • Salesforce • Major League Soccer

Data Pipeline

- built pipeline ingesting data from multiple databases, replacing *Informatica* solution
- achieved speed improvements using efficient DML & DDL (OPENQUERY, MERGE)

Data Cubes

- Storing analytical datasets in *Data Cubes* achieved
 up-stream computation of all drill-down/roll-up levels and GROUP BY permutations
 - reduction in size of dataset, minimising bandwidth across distributed servers
 - improved user-experience in *Tableau* front-end

Mentoring

Dedicating time to mentoring junior colleagues remotely in Manchester/New York

- organised weekly workshops teaching basic DML and advanced DDL
- developed additional material on my website to supplement these workshops
- aimed towards self-sufficiency in writing database queries/stored procedures

GDPR Pipeline Technical Lead

- integrated new GDPR schema into existing datastores (SQL, Salesforce)
- provide schema specification to SQL developers, advocating for indexable data types
- built efficient MERGE process featuring relational database design
- implemented a process to wipe personalised data belonging to any non-consenting individual stored in our data-warehouse

Customer Churn Model

Modelling MCFC/NYCFC customers' future propensity to churn via logistic regression.

- contributed to feature selection via: data extraction imputation normalisation R modelling
- researched alternate models (e.g. Beta-Geometric/Beta-Bernoulli), academic papers, R APIs

CREATOR (NOW INSPIRED THINKING GROUP)

Senior CRM Campaign Executive

 $SQL\ Development$

Dec. 2013 - Sept. 2016

I developed a number of SQL processes to transform customer data into CRM segments. On occasion, I took responsibility for resourcing and managing the team's workload in *Jira*.

Virgin Media Segmentation

adrian.ng/SQL/recursion adrian.ng/openquery-xml

Built a flexible segmentation process able to accommodate the numerous VM mailings and myriad ad-hoc configurations.

- wrote a flexible import process to efficiently ingest millions of tuples distributed across multiple flat-files, gaining time-savings over the built-in import wizard
- achieved efficient joining of local and remote tables via use of OPENQUERY, XML, dynamic SQL
- implemented efficient regex parsing via recursion, producing a one-to-many tuple mapping

Volkswagen Onboarding

Worked with .NET developers and project managers to on-board a new client.

- built and tested a new process for segmenting email and SMS from scratch
- provided schema specification to developers for data warehousing

TUI Redesign

Collaborated with TUI to integrate a new, responsive design for *Thomson* and *First Choice* large deployment broadcasts (5M+ recipients)

- wrote TCL scripts for dynamic HTML merges and gained efficiencies by moving expensive operations upstream
- provided testing; gave feedback; managed expectations on technical feasibilities
- gained recognition with client and was awarded at the end of this three-month project

SEATWAVE (NOW TICKETMASTER)

Marketing Analyst Intern

Commercial Team

May 2013 - Dec. 2013

Using SQL Server Management Studio, I wrote DML capable of querying the transactional/customer databases to return data for warehousing, reporting, and segmentation. I also worked on pricing and spatial analyses, using QGIS as a visualisation tool.