# Adrian Ng MSc.

Seeking Junior-Level Data Engineering Opportunities

#### Profile

I am a Computer Science graduate passionate about Data Engineering and I seek opportunities that meet my growing experience in Java – a language I have used in numerous academic projects ranging from the implementation of models pulling real-world financial data to large-scale data processing with  $Apache\ Hadoop\ MapReduce$ .

Prior to postgraduate study, my expertise was in SQL development focusing on the implementation of segmentation processes for a number of clients including:  $Virgin\ Media$ , TUI, UPC, MSD, Volkswagen, KwikFit. After graduation, my most recent accomplishments as a Data Analyst at  $Manchester\ City\ FC$  were in the technical parts (e.g. pipelines, architecture) of the projects I worked on, which leads me now to pursue a career in Data Engineering.

#### **EDUCATION**

#### Master of Science in Data Science and Analytics

Department of Computer Science, Royal Holloway, University of London

with Distinction Sept. 2016 – Dec. 2017

Email: contact@adrian.ng

Website: adrian.ng

Bachelor of Engineering in Mechanical Engineering

School of Engineering, King's College London, University of London

Upper Second Class with Honours Sept. 2007 – July 2010

#### Java Projects

- Implementation of Value at Risk (VaR) measures in Java (https://adrian.ng/java/var/) (https://github.com/Adrian-Ng/VaR) Assuming a number of hypothetical investment portfolios, my dissertation project implemented a number of approaches to estimating *VaR*, a measure of risk, and variance/volatility (for model parameterization).
  - VaR: a) Model Building b) Historical Simulation c) Monte Carlo Simulation.
  - Variance/Volatility: a) Equal Weighted b) Exponentially Weighted Moving Average c) GARCH(1,1).

Because of these numerous approaches, object-oriented techniques and patterns were implemented. In addition, I used Java's concurrency APIs to parallelize the 100,000+ random walks generated by *Monte Carlo* for simulating stock prices. Real world financial data was obtained via the Google Finance/Yahoo Finance APIs.

• Option Pricing

 $(https://adrian.ng/java/options/) \qquad (https://github.com/Adrian-Ng/OptionPricer) \\$ 

This project implements three approaches to estimating option prices in Java: *Monte Carlo simulation*, *Black-Scholes equations*, and *Binomial Trees*. Apache Commons Math API was used to deal with some probabilistic assumptions.

• Data Mining with Hadoop MapReduce

(https://github.com/Adrian-Ng/HadoopEnron

A number of MapReduce applications were written in Java with a variety of purposes including extracting the communications network from the  $Enron\ Corpus$ , a large dataset of emails, or aggregation of Twitter data. Applications were exported and executed on Hadoop clusters (both single node and distributed). Input/Output datasets were stored in HDFS and accessed via hadoop fs commands.

A subsequent exercise was undertaken to minimise the verbosity of these  $Hadoop\ MapReduce$  applications by translating them to Scala for use in a  $Spark\ REPL$ .

• Java 8 Streams with financial data

(https://adrian.ng/java/yahoofinance/#stream)

A small exercise involving the use of Java 8 Streams. Processing real-world financial data to return mean and equal-weighted variance of some market asset.

#### Manchester City Football Club

Data Analyst - Fan Relationship Management

Euston, London Jan. - July 2018

- New York City FC Project: I took ownership of this project to integrate NYCFC's transactional and demographic data with City Football Group's data-warehouse. This six-month project involved many phases including: discovery, engineering, and analysis. Data came from multiple external sources each with differing schema: NYCFC, Ticketmaster Salesforce, Major League Soccer.
  - \* Data Pipeline: I implemented a data pipeline to ingress data from a number of remote SQL databases. This process was encapsulated in *stored procedures* which used appropriate DML & DDL (OPENQUERY, MERGE) for efficient ETL. This pipeline replaced the slower front-end *Informatica* solution.
  - \* Data Cubes: I used an aggregated dataset to compare the distribution of NULL values. These analyses were transformed to *Data Cubes* to pre-compute every possible roll-up/drill-down. As such, bandwidth was minimised across our distributed servers and need for real-time computation in *Tableau* front-end was eliminated, resulting in improved user-experience.
  - \* Mentoring: As part of this project, I was dedicated to mentoring a junior colleague remotely in New York. I organised weekly workshops to teach basic DML and more advanced DDL with a goal toward self-sufficiency in writing database queries and working with stored procedures. Additional material on my website helped supplement these workshops.
- GDPR Stream Integration: I worked on the integration of a GDPR preference stream into our data stores (*SQL*, *Salesforce*). I implemented a new pipeline and refactored numerous processes downstream. I worked with the development team to provided specification and UAT testing. I built an efficient, automated MERGE process using primary key constraints, clustered indexes, triggers.
- Customer Churn Model: I contributed datasets and collaborated on feature/model selection. In particular, looking at *logistic regression* and *Beta-Geometric/Beta-Bernoulli* models in R Studio.

## ITG Creator (Digital Marketing Agency)

Senior CRM Campaign Executive - SQL Development

Westminster, London Dec. 2013 - Sept. 2016

The majority of my work in this role involved working with SQL processes which were used to transform customer data into CRM segmentations. As senior team member, I developed a number of these processes. On occasion, I held responsibility for resourcing and managing the team's workload using *Jira*.

- Virgin Media Segmentation Process (https://adrian.ng/SQL/cte/Recursion/ (https://adrian.ng/SQL/misc/openquery-xml)
  I built an end-to-end segmentation process in SQL. This included building a fast, flexible, and bespoke import tool around BULK INSERT. Remote server queries (OPENQUERY) made use of XML to effectively INNER JOIN local and remote tables resulting in speed and minimial resource use on a busy live server. Recursive queries were used to implement a solution (similar to flatMap in Java 8) for efficient regex.
- Volkswagen Client Onboarding: I worked with .NET developers and project managers to bring Volkswagen on-board as a new client. This required implementing a new segmentation process for broadcasting email and SMS. In addition, I provided specification to developers for their data warehousing/archiving ingress schema.
- TUI Mailing Redesign: I collaborated closely with the TUI client during a three-month project to redesign the existing *Thomson* and *First Choice* mailings. TCL scripting was used to merge dynamic content into the HTML body. My efforts on this project were recognised by the client.

### Seatwave (now Ticketmaster)

 $Marketing\ Analyst\ Intern\ -\ Commercial\ Team$ 

Moorgate, London May 2013 - Dec. 2013

In this position I gained my first experience writing database queries in SQL Server Management Studio. I wrote DML and DDL capable of querying the transactional/customer databases to return data for warehousing, reporting, and segmentation.

#### TECHNOLOGIES

• Languages: Java 8, T-SQL

• Software:

IntelliJ IDEA, SQL Server Management Studio, Git, Jira, Maven