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Summary

Computer Science graduate seeking junior-level Data Engineering roles. In particular: opportunities that may apply and grow my Java skillset, which I used to build my dissertation project and have been working with ever since. Prior to postgraduate study, my technical expertise was in SQL development. My recent role as a Data Analyst proved to be a brief but beneficial learning experience in which I found that problems of a technical nature are far more stimulating than analytical ones. Thus naturally follows a career in programming.

EDUCATION

Master of Science in Data Science and Analytics

Department of Computer Science, Royal Holloway, University of London

with Distinction Sept. 2016 – Dec. 2017

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

• Dissertation: Implementation of Value at Risk (VaR) measures in Java (link)

Assuming a portfolio of stocks and options, this is the implementation of three approaches to estimating VaR: Model Building, Historical Simulation, and Monte Carlo Simulation. My Java program would fetch market data via the Google Finance API and compute the VaR estimates. Back-testing compared our estimates against real-life losses over 1000 days of history. Hypothesis testing was conducted via Coverage tests.

• Option Pricing in Java (link)

This Java project implements three approaches to estimating option prices: Monte Carlo simulation, Black-Scholes equations, Binomial Trees. Interfaces ensured each subclass implemented getCall() and getPut() methods. Abstract classes were utilised when implementing different ways of estimating the same thing (e.g. European vs American vs Asian payoff).

• Data Mining with Apache Hadoop

With the Enron Email Corpus (a large dataset of 600,000 emails), this project used *MapReduce* to extract the communication graph and aggregate it to reveal the topography of the network at different points in time. *Gephi* was then used to produce visualisations of the underlying hierarchies within the network. This project has since been translated to *Apache Spark* as a mini-exercise.

• Google PageRank

This project involved the implementation in Java of Google's *PageRank* algorithm which simulates the behaviour of someone browsing a series of webpages by computing a transition matrix from an input graph and mixing a Markov Chain.

Postgraduate Coursework

• Machine Learning Algorithms (R Language)

k-Nearest Neighbours, LDA/QDA, Kernel Methods, regression Neural Network (1 hidden layer), Decision Stumps, Hierarchical Clustering

• Online Machine Learning (MATLAB)

Hidden Markov Models, Aggregating Algorithm

Manchester City Football Club

Data Analyst

London

Jan. - July 2018

o NYCFC Project

This SQL data engineering project involved the implementation of processes to automate the ingress of external data sources (transactional data from Ticketmaster, customer data from NYCFC). Conferencing with stakeholders (New York City FC) and partners (Major League Soccer) was necessary to understand the *data situation*.

o GDPR Customer Preferences

This project involved the creation of a number of automated processes to MERGE data regarding GDPR preferences with our database.

• Tableau Dashboard Automation/Optimisation

Implemented *Data Cubes* to pre-aggregate data along all possible subset of categorical fields. Front-end dashboards retained their exploratory flexibility but removed real-time computational burden from front-end which improved UX.

• Guiding and Mentoring

Instructing junior colleagues on SQL Server Management Studio best practices and fundamentals. E.g. understanding DDL & DML for writing SQL queries and creating database objects; when to return a *product join* vs *semi-join*; making use of *information_schema*; utilising *SQL Agent* to schedule jobs. Scheduled and ad-hoc workshop sessions were scheduled to provide this instruction.

ITG Creator Westminster

Senior CRM Campaign Executive

Dec. 2013 - Sept. 2016

o Virgin Media Processes

Built an automated segmentation process using SQL stored procedures for other members of the team to utilise. Recipient data were imported via *BULK INSERT*, stored in DB tables and indexed. The output being segmentation data to be linked to HTML content and broadcast to recipients.

• Advanced Queries

Used recursive queries (CTEs) to clean data e.g. removing *n*-number of leading zeros from mobile phone numbers in order to prefix with dialling codes. Or splitting delimited strings into table format.

Query Execution

Improved cross-server query execution speeds by using *OPENQUERY*, which transmits a SQL query in string format to the remote server. Dynamic SQL was utilised to include XML data in the string. Using a *CTE*, this XML could be represented as relational object. Effectively this allowed us to join and filter on the remote server using data from the local sever. As a result, only a small data set was returned via the *OPENQUERY*. Details on website.

o Soft Skills

Attended inter-departmental work assessment groups and advised on job specifications. As senior team member, served as point of contact for clients and colleagues looking to resource our team. Jira was used to monitor workload and queue work to team members.

• Languages: Java 8, T-SQL

• Software: IntelliJ IDEA, SQL Server Management Studio, Sublime, Git, Jira

• **GitHub**: https://github.com/Adrian-Ng