Adrian Ng, MSc.

Junior Metadata Engineer at IAG Cargo

Email: contact@adrian.ng Portfolio: adrian.ng Location: Harrow

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NB. I am not job-hunting. May this document simply serve to give you an idea of what I'm about professionally.

I am a Junior Metadata Engineer at IAG Cargo, an airline based at Heathrow. I have just started my job here but I will be building data pipelines and working with big-data technologies.

Content to keep this section rather sparse for now...

- Adrian

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

Languages

• Java 8

2017

2010

T-SQL

Software

- IntelliJ IDEA
- MS SQL Server
- VS Code
- Git
- Jira
- Maven
- WSL

IAG CARGO

Junior Metadata Engineer

Data Platform Team

June 2019 - Present

Oracle Ingestion Automation Created an automated data ingestion process written in *Powershell 5.1* capable of picking up files from LAN directory or Sharepoint (via REST API) for bulk import into Oracle database. This automation was used in multiple projects and made use of Powershell modules: Sharepoint PnP, Credential Manager as well as Oracle command-line applications: SQL*Loader, sqlcl.

db

Sales Reference Created a relational schema in *Oracle* making use of MERGE for ETL and TRIGGERs for archiving.

BA Internal Mentoring Programme moving-ahead.org Mentored a colleague based in Spain over a 9 month period.

Manchester City Football Club

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

[git] • Release: October 20, 2019 • Latest: adrian.ng/cv

• 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

- wrote DML to query databases, returning data for warehousing reporting segmentation
- wrote a VBA macro to fit a line against time-series ticket prices

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.

Java Projects

Value at Risk Dissertation

adrian.ng/java/var/

VaR Measures

- Model Building
- Historical Simulation
- Monte Carlo Simulation.

Volatility Estimates

- Equal Weighted
- $\bullet \quad Equal \ \, Weighted \ \, Moving \ \, Average \, \, (EWMA)$
- GARCH(1,1)

- implemented Levenberg-Marquardt algorithm for optimisation of GARCH(1,1) parameters
- made use of object-oriented techniques and patterns

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

- 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

 ${\bf Map Reduce} \quad {\bf Wrote} \ {\it Map Reduce} \ {\bf applications} \ {\bf involving:}$

• aggregation of Twitter data, utilising twitter4j API

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- $\bullet\,$ 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
- \bullet 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

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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

Payoff

• American • Asian • European

Summarizing financial data

adrian.ng/java/yahoofinance/