Adrian Ng MSc.

Seeking Junior-Level Data Engineering Opportunities

Summary

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

Prior to postgraduate study, my expertise was in SQL development focusing on the implementation of CRM segmentation processes for a number of clients including: Virgin Media, TUI, UPC, MSD, Volkswagen, and KwikFit.

In my role as a Data Analyst at Manchester City FC, I implemented end-to-end data pipelines (ingress, ETL, data cubes) for use in reporting dashboards. My strengths in this role were more technical than analytical – which leads me now to pursue a career in programming.

EDUCATION

Master of Science in Data Science and Analytics

Department of Computer Science, Royal Holloway, University of London

Sept. 2016 - Dec. 2017

with Distinction

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) This dissertation project implemented various approaches to estimating VaR, a measure of risk. These are: ModelBuilding, Historical Simulation, and Monte Carlo Simulation. In addition, the following approaches to estimating market variance/volatility were implemented: Equal Weighted, Exponentially Weighted Moving Average, and GARCH(1,1).

Object Oriented Design

As we have a number of approaches to estimating both VaR, variance and volatility, object oriented techniques and patterns were implemented.

Concurrency

The Monte Carlo approach generates a large number of random walks, which can take a long time to fully execute in series. I used Java's concurrency API's to write a highly efficient solution.

• Data Ingress

Real-world market data was sourced using the Yahoo Finance API. These daily closing prices were transformed into daily price changes.

Other inputs included the parameters of our hypothetical investment portfolio (market assets, deltas).

• Option Pricing

(https://adrian.ng/java/options/) (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.

• Google PageRank

This is the implementation of Google's PageRank algorithm. I simulate the behaviour of someone browsing a series of webpages by computing a transition matrix from an input graph and mixing a Markov Chain.

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Manchester City Football Club

Data Analyst - Fan Relationship Management

Euston, London Jan. - July 2018

New York City FC Project

A long-term project involving many phases: data-discovery, pipeline building, data aggregation, dashboarding.

* Data Pipeline

Built a data pipeline which replaced existing Informatica solution to OPENQUERY remote servers and MERGE into local SQL server. The resulting solution was more efficient and was encapsulated in a stored procedure.

* Salesforce Data

Phone sales data also came from Salesforce. I liaised with KORE to get this data over to us.

* Data Hygiene

Liaised with Major League Soccer who provided customer demographic data.

Customer Lifetime Value

Implementation of a discrete-time periodic sales model (blah blah) Churn, SQL data mining. Modeling of LCV via beta-gaussian, beta-binomial

o GDPR Overhaul

This project involved the creation of a number of automated processes to merge GDPR preference data with the analytical database. To accomplish this, SQL DML such as merge was utilized.

• Tableau Dashboard Automation/Optimization

Implemented *Data Cubes* to pre-aggregate data along all combinations of categorical fields. That is, every possible drill-down and roll-up was computed in advance. As a result, front-end dashboards retained their exploratory flexibility but removed real-time computational burden. Thus improving user-experience.

o Guiding and Mentoring

Instructing junior colleagues on SQL 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; utilizing SQL Agent to schedule jobs.

ITG Creator (Digital Marketing Agency)

Senior CRM Campaign Executive - SQL Development

Westminster, London Dec. 2013 - Sept. 2016

o Virgin Media Segmentation Process

Built an end-to-end segmentation process (data ingress + config file = segmentation data). Close coordination with account executives Innovative use of XML + dynamic SQL + OPENQUERY resulted in efficient data fetching from remote server.

Volkswagen New Client Onboarding

Work assessment group Testing Mobile and Email CRM Efficient approach using recursive query for regex

\circ TUI Content Redesign

Three-month project. Close liasing with client. Integration of new HTML from client into existing system. Ensuring design is reactive. Integrating SQL table with HTML content dynamically using robust TCL scripts to handle multiple design configurations.

Efforts on this project were recognised by client.

o Soft Skills

- Attended inter-departmental work assessment groups and advised on work specifications.
- As senior team member, served as point of contact for clients and colleagues looking to resource our team.
- On occasion I held responsibility for resourcing and managing the team's workload using Jira.

Seatwave (now Ticketmaster)

Moorgate, London

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

May 2013 - Dec. 2013

o Basic SQL

In this position I gained my first experience writing database queries in *SQL Server Management Studio*. With basic understanding of *DML* and *DDL*, I was able to query the ticketing and customer databases to extract data for warehousing, analysis, and CRM segmentation.

TECHNOLOGIES

• Languages: Java 8, T-SQL

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