# Adrian Ng, MSc.

Junior Metadata Engineer at IAG Cargo

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## Profile

Not job hunting. But I like to keep track of my work. So I do keep this document updated. But also no care is being taken with regard to its length. Not job hunting.

I am the Junior Metadata Engineer at IAG Cargo, based at Heathrow. We do air-freight. I work in the Data & Analytics team. My job is to figure out our metadata management solution. It's an exciting journey. Along the way I am building data models and import processes.

This document is written in LATEX. A typesetting/markup language which also happens to be Turing-complete. I enjoy writing documentation. At work I mostly use Markdown.

- 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

#### Coding

2017

2010

- T-SQL, PLSQL
- Java 8
- Powershell

## Tools

- VS Code
- Git
- Markdown
- Jira

#### IAG CARGO

Junior Metadata Engineer

Data Platform Team

June 2019 - Present

Self-Service Import Process Python, Powershell Built a self-service, yaml-configured import process for users of the Oracle DB. Used by the team across many projects. As of writing, has imported 600 files over 10 projects.

Sales Schema Oracle

Created a relational model for capturing our Sales Reference data. Serves as a single source of truth for the business. Features ETL processes and auditing tables. Data is maintained by Business Managers using the aforementioned import process.

Metadata Management I am producing the vision for our Metadata Management solution. That is, what do we want our solution to look like? This involves researching and interviewing subject matter experts to populate a Data Glossary, creating policies and rules, visualising Data Lineage in the Metadata Repository (Atlas, Collibra, Watson Data Catalog)

**Data Standards** 

Implemented standards for projects to meet in order to be further developed into production.

Mentoring moving-ahead.org

As part of a British Airways's initiative, I am voluntarily mentoring a colleague. This remote engagement will continue over a 9 month period.

Vizualizations Tableau

Visualized the time-series variances in percentage changes for each data ingestion. Assuming lognormal distribution, allowing us to visualize desirable and undesirable variances away from the mean.

## MANCHESTER CITY FOOTBALL CLUB

Data Analyst

Fan Relationship Management

Jan. - July 2018

NYCFC ETL Project Owner

Integrated New York City FC data into our analytical warehouse. Six-month project covering 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 permuta-
- reduction in size of dataset, minimising bandwidth across distributed servers
- improved user-experience in Tableau front-end

Training Dedicating time to training junior colleagues remotely in Manchester/New York

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- 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.

- implemented 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)

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

- wrote TCL optimised scripts for merging HTML documents in SQL tables.
- tested, gave feedback, managed expectations on technical feasibilites
- gained recognition with client and was awarded at the end of this three-month project

#### Java Projects

## Value at Risk Dissertation

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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, utilising twitter4j API
- 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

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Spark Utilised an Apache Spark REPL to achieve:

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

Implemented numerous approaches to pricing options and calculating payoff:

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Option Pricing
Methods of

Computational Finance

 ${\it adrian.ng/java/options/}$ 

Options

• Monte Carlo Simulation • Black Scholes • Binomial Trees

Payoff • American • Asian • European

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

# Summarizing financial data

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