

Wan Chung Hang, Louis

E-mail: chwanlouis@gmail.com

Profile

With wide ranging experience of software engineering, data engineering and data science. Seeking to combine academic works and experience in a challenging role in finance industry.

Work Experience

2020 MAR
– NOW

Consultant

GreySpark Partners – Hong Kong



Data standard for order lifecycle (DS-OL) analytics platform

Background: SFC have regular inspections of active securities brokers. This data analytics project tries to identify irregular order and executions with securities and futures ordinance.

Duties: Work as a **Backend and machine learning engineer** includes data modelling, implementation of workflow, data preprocessing for quantitative analysis and implementation of clustering algorithm

Tech: Python, Python-flask, Microsoft SQL server



Bloomberg to Calypso data-uploader

Background: This application uploads the trade from Bloomberg TOMS to Calypso and the automation will help our client reduce operational risk.

Duties: Work as a **Backend engineer** includes implementation of workflow and deployment

Tech: Java with spring boot framework, PostgreSQL



Fidessa-DSOL data mapper

Background: The data mapper transform data from Fidessa system into DSOL format for SFC investigation.

Duties: Work as a **Backend engineer** includes DS-OL data standard consultation, data modelling and implementation of workflow

Tech: Java with spring boot framework, Oracle

Integrated job scheduler

Background: Providing a solution to manage schedule task across different operation systems with user interface. Our client can handle this unified system with higher efficiency but lower maintenance cost.

Duties: Work as a **Consultant** but not limited to setup multi-node clusters, implementation of workflow logic, documentation, supporting and knowledge transfer.

Tech: Apache Airflow, Python, MySQL, Window Batch and Linux shell scripting

2017 NOV– 2020 MAR	<p>Junior Trader & Programmer</p> <p>Run Hua Investments Group Company Limited</p> <ul style="list-style-type: none"> ⇒ A small team handle a fund size of 20M HKD with varies of futures products as scope ⇒ Build a python-based semi-automated trading software for the team which consists of different data feeder (Reuters, Bloomberg), broker (Interactive brokers) APIs with business logic. Managing data and file storage, cleaning and generating daily digest ⇒ Develop new trading strategy, financial market research, trade order management and risk control, reporting and portfolio summary is also needed in daily-basis or as an ad-hoc job.
2015 JUN – 2017 NOV	<p>Engineer, Data Analytics (Promoted from Project Intern on 2016 JUN)</p> <p>Hong Kong Applied Science and Technology Research Institute (ASTRI)</p> <p>Project 1: Jewelry products recommendations and market research</p> <p>Project 2: Algorithm trading and financial modelling</p>

Education and Qualification

2022	CQF Candidate (All exam passed, final project end in 2023 JAN)
2020	<p>DeepLearning.AI TensorFlow Developer</p> <p>DeepLearning.AI via Coursera</p> <p>This specialization consist of four course about deep learning model technique like image processing, natural language processing and time series data modeling.</p> <p>https://coursera.org/share/2a9ab4000e9d33be422d450a786066b4</p>
2017 – 2019	<p>Machine Learning Engineer Nanodegree</p> <p>Udacity</p> <p>Learn to apply predictive models to massive data set in different fields like finance, economics or robotics</p> <p>Capstone project: https://github.com/chwanlouis/udacity_capstone_project_sunlife</p> <p>This project is going to build a robo-advisor to adjust the MPF distributions by using of machine learning techniques and software developing skills.</p> <p>Online Certificate: https://confirm.udacity.com/DHPGSL6D</p>
2011 – 2015	<p>BSc(Hons) in Investment science</p> <p>Hong Kong Polytechnic University</p> <p>This programme is combine with statistics and finance which study the economy in quantitative way.</p>

Publication

S. S. Y. Ng ; W. Zhu ; W. W. S. Tang ; L. C. H. Wan ; A. Y. W. Wat 2016. An independent study of two deep learning platforms - H2O and SINGA. IEEE International Conference on Industrial Engineering and Engineering Management