

Wan Chung Hang, Louis

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Profile

Professional statistics and finance graduate with wide ranging experience of statistical analysis, machine learning techniques and software engineering. Seeking to combine academic works and experience in a challenging role.

Work Experience

2020 MAR
– NOW

Consultant

GreySpark Partners – Hong Kong

Project 1: SFC – DSOL data analytics platform

SFC have regular inspections of active securities brokers. This data analytics project tries to identify irregular transactions with higher performance. The platform can check any activity violating regulation or code of conduct with aid of rules set and machine learning algorithms.

Project 2: CEBI – Bloomberg to Calypso data-uploader

This Spring app help our client manage the trade from Bloomberg TOMS. With our business logic, trade record with be processed and uploaded to Calypso by using Java APIs.

Project 3: HaiTong

I) Front Arena deployment and python programming

Work as a consultant to provide supporting service to deploy Front Arena, a trade management software. Python packages will be used for different financial calculation and reporting.

II) Fidessa-DSOL data mapper development

Transform data from Fidessa system into DSOL format. Several tools like Oracle, Spring JPA and various of Java libraries are used to build this service.

2017 NOV–
2020 MAR

Junior Trader & Programmer

Run Hua Investments Group Company Limited

This post serve both as a developer and a trader. Build a python-based trading software for hedge fund. It consists of different data feeder, broker with business logic. Using the APIs from Reuters and IB, the software will handle the daily trading plan generate a set of complicated orders. 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 Engineer, Data Analytics (Promoted from Project Intern on 2016 JUN)
Hong Kong Applied Science and Technology Research Institute (ASTRI)

Project 1: Jewelry products recommendations and market research
 The client is top-tier jewelry company. Our project aims to build a recommender system, various of statistical models for demand predictions and pricing strategies.

Project 2: Algorithm trading and financial modelling
 This project aims to build portfolio and trading strategies with HSI, NASDAQ and Dow Jones constituents. We are not only make use of portfolio theory with different risk measure and optimization algorithm. New machine learning-based method also used for generating trading signal.

Education and Qualification

2020 DeepLearning.AI TensorFlow Developer
DeepLearning.AI via Coursera
 This specialization consist of four course about deep learning model technique like image processing, natural language processing and time series data modeling.
<https://coursera.org/share/2a9ab4000e9d33be422d450a786066b4>

2017 – 2019 Machine Learning Engineer Nanodegree
Udacity
 Learn to apply predictive models to massive data set in different fields like finance, economics or robotics
 Capstone project:
https://github.com/chwanlouis/udacity_capstone_project_sunlife
 This project is going to build a robo-advisor to adjust the MPF distributions by using of machine learning techniques and software developing skills.
 Online Certificate: <https://confirm.udacity.com/DHPGSL6D>

2011 – 2015 BSc(Hons) in Investment science
Hong Kong Polytechnic University
 This programme is combine with statistics and finance which study the economy in quantitative way.

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

Projects

2018 JUN –
2018 AUG

Freelancer (hired by Procter & Gamble via **Upwork**)

Profile:

<https://www.upwork.com/o/profiles/users/~017c0520ed03e27b5a/>

Project: SR132a Phase 2 (ML part) Automation and downloading of data from SAP and a website to create DataHub (Feedback 5 out of 5)

Job Duties:

1. Understanding customers needs and discuss with customer IT team for project requirement and provide business solution.
2. Build software for data cleaning, preprocessing job and modeling.
3. Provide software documentation and present to the customer about ideas behind.

Skills

1. Languages

⇒ Cantonese, English, Putonghua

2. Programming Languages

⇒ Python with varies packages

- Scientific computing (numpy, scipy)
- Data managing library (pandas, sqlalchemy)
- WebApp libraries (flask, BeautifulSoup)
- Machine Learning libraries like (scikit-learn, tensorflow, keras, opencv)
- Data API like Reuters (eikon), IB gateway (ibapi), Bloomberg API

⇒ R

⇒ Java (Spring data, JPA)

⇒ Basic Linux and Shell Script

⇒ SQL