Le Hoang Van

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Education

National University of Singapore (NUS) *Aug 2012 – Jun 2016*

Bachelor of Science in Quantitative Finance; Double Major in Statistics

- Cumulative GPA: 4.4/5.0
- Graduated Honours with Distinction, Dean's List
- Courses include: Monte Carlo Simulation, Mathematical Statistics, Linear Algebra, Regression Analysis, Bayesian Statistics

Coursera / John Hopkins University *Dec 2015 – Apr 2016*

Data Science Specialization Certification

Coursera / Stanford University *May 2017 – present*

Algorithms Specialization Certification

Work Experience

TauRx Pharmaceuticals Ltd. *Sep 2016 – present*

Financial Planning and Analysis (FPNA) Executive

- Formulating annual operating budgets and monthly forecasts using statistical techniques, and tracking company expenses for budget exceeding $50M
- Conducting user acceptance testing (UAT) on the budget management system and triaging application defects with developers
- Training and supervising interns, ensuring they maintain fastidious attention to details

Commerzbank AG *Jun 2016 – Sep 2016*

Structured Credit Trading

- Built daily swap curves for valuation and risk management of fixed-income portfolios based on LIBOR and forward rate agreements (FRAs)
- Designed Excel spreadsheets with VBA that fetch live price data from Bloomberg to monitor positions and track daily P&L
- Collaborated with Credit Risk & Market Risk to track trading exposure to help keep business within the framework

Selected Data Projects

Spotify Song Attributes Visualizer *Jun 2017*

- Scraped song attributes such as *tempo* or *danceability* of my favorite playlist from Spotify Web API to reveal my musical preference; presented results with a Shiny app — Link: http://bit.ly/2twaPO6

Bay Area Bike Share (BABS) Analysis *May 2017*

- Performed exploratory analysis on BABS's trip data to find out the difference in ridership among subscribers versus customers and potentially identify areas with demand for future stations — Link: http://bit.ly/2rTNtFl

Exchange-Traded Fund (ETF) Portfolio Optimizer *Jan 2017*

- Created interactive dashboard in R to implement modern portfolio theory to select the minimum variance portfolio from a pool of U.S. ETFs — Link: http://bit.ly/2rTYEh7

Activity Recognition of Weight Lifting Exercises *Apr 2016*

- Predicted the quality of execution of Unilateral Dumbbell Bicep Curl using random forests technique from accelerometer and magnetometer data — Link: http://bit.ly/2sWS5u9

Skills

Software/Tools: Proficient: Advanced Excel, Shiny || Basic: Git, SAS, Matlab

Programming Languages: Proficient: R || Basic: Python, SQL, C, C++, Unix/Bash