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