George Ho

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Experience

Point72 Asset Management, L.P.
Researcher/Data Scientist, Fusion — New York, NY — *July 2019 – Present*

- Building NLP models of internal and third party data sets to both generate trading signals as well as serve to other research groups.
- Built Bayesian statistical models of internal data sets to generate trading signals.

Quantopian, Inc.
Intern, Quantitative Research and Data Science — Boston, MA — *May – August 2017, 2018*

- Built Bayesian statistical models for the evaluation and selection of trading algorithms.
- Wrote open-source Python libraries for portfolio risk analysis and performance attribution.

Projects

PyMC Project
Open Source Core Developer — *August 2018 – Present*

- PyMC3 is a popular open-source Python framework for Bayesian modeling and inference.
- Developing PyMC4 (the successor project to PyMC3) and littlemcmc (a standalone project of the main samplers from PyMC3).

Generative Models for Algorithmic Type Design
Researcher — *January 2019 – June 2019*

- Researched a class- and attribute-conditional GAN capable of producing vector graphics, for potential applications in algorithmic type design.
- Wrote and open sourced Python libraries for manipulating and visualizing font files.

Education

The Cooper Union
BSE General Engineering, Summa Cum Laude — New York, NY — *August 2015 – May 2019*

- Awarded the Cooper Union Half Tuition Scholarship and Innovator Merit Scholarship.

Skills (Languages, Libraries and Technologies)

- *Daily:* Python, PyTorch, Hugging Face, PyData ecosystem (NumPy, pandas, Matplotlib, scikit-learn, etc.), Git, Bash, AWS (EC2, S3)
- *Weekly:* SQL Server, Jupyter
- *Monthly:* PyMC3, Docker
- *Previously:* C++, Stan