

George Ho

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Work Experience

Point72 Asset Management, L.P.

New York, NY

Research Analyst, Fusion

July 2019 – Present

- Developing and maintaining in-house software libraries for researching and evaluating trading signals.
- Researching and developing Bayesian models of internal and alternative data sets.

Quantopian, Inc.

Boston, MA

Intern, Quantitative Research and Data Science

May – August 2017, 2018

- Researched and developed proprietary Bayesian models for statistical algorithm selection.
- Developed and operationalized open-source Python libraries for portfolio risk analysis and performance attribution, leading to significant restructuring of the fund portfolio.

Projects

PyMC Project

Remote

Open Source Core Developer

August 2018 – Present

- PyMC3 is a popular open-source Python framework for Bayesian modelling and inference.
- Joined the core development team upon several months of contributions.
- Currently contributing to the active development of PyMC4.

Deep Learning for Algorithmic Type Design

New York, NY

Researcher

January 2019 – May 2019

- Researched a class- and attribute-conditional GAN capable of producing vector graphics, with potential applications in algorithmic type design.
- At the time, no generative model with vector graphic output was extant.

Education

The Cooper Union

New York, NY

BSE General Engineering, Summa Cum Laude

August 2015 – May 2019

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

Skills

- **Programming Languages and Software Libraries**
 - *Fluent:* Python, SQL, Bash, Git, PyData ecosystem
 - *Functional:* Stan, C++, MATLAB
- **Research Focuses**
 - Bayesian modelling and probabilistic programming
 - Financial machine learning

References

Available upon request.