GEORGE HO

EXPERIENCE

Point72 Asset Management, L.P.

New York, NY

Researcher/Data Scientist, Fusion

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.

Boston, MA

Intern, Quantitative Research and Data Science

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

New York, NY

BSE General Engineering, Summa Cum Laude

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++, MATLAB, Stan