George Ho

https://eigenfoo.xyz
gh@eigenfoo.xyz | 646 714 9450

EDUCATION

THE COOPER UNION
BSE in General Engineering
Expected May 2019 | New York, NY
GPA: 4.0

CHINESE INT'L SCHOOL
IB Diploma
Grad. May 2015 | Hong Kong

LINKS

Github:// **eigenfoo**
LinkedIn:// **eigenfoo**

COURSEWORK

GRADUATE
Financial Signal Processing
Convex Optimization
Computational Graphs for Deep Learning
Data Science Projects for Social Good
Bayesian Machine Learning
Artificial Intelligence

UNDERGRADUATE
Data Structures and Algorithms
Mathematical Statistics
Probability Models and Stochastic
Processes
Linear Algebra

SKILLS

PROGRAMMING
Fluent:
Python - scikit-learn, PyMC3, Tensorflow
Functional:
Bash •C++ • MATLAB

WORK EXPERIENCE

QUANTOPIAN | Quantitative Research and Investments Intern
Summer 2017, 2018 | Boston, MA
- Researched and developed proprietary Bayesian hierarchical model and other machine learning models for statistical algorithm selection.
- Developed open-source and in-house Python libraries for portfolio risk analysis and performance attribution.
- Maintained, developed and managed 3 open-source Python libraries: collaborated with worldwide team to coordinate significant feature additions
- Operationalized risk analysis and performance attribution of institutional fund portfolio, leading to significant restructuring of fund-level portfolio.

THE COOPER UNION | Undergraduate Research Fellow
2017-2018 | New York, NY
- Performed direct numerical simulation of complex ABC fluid flow in Python and Fortran to determine roles of density, Stokes number and Coriolis forces on inertial fluid transport.
- Investigated machine learning using privileged information: implemented simple and efficient algorithms for applications in pre-term birth diagnosis.

PROJECTS

HATE SPEECH ON REDDIT | Natural Language Processing
Jan 2018 – June 2018 | The Cooper Union, NY
- Identified most hateful subreddits using a hate speech classifier, and modelled posts and comments using text clustering techniques.
- Worked with an interdisciplinary team of artists and architects to visualize text clusters and user data. Work put up for exhibition at Cooper Union's 2018 End of Year Show.

ALGORITHMIC TRADING | Time Series Analysis
Fall 2016 | Quantopian; Cornell University
- Analyzed minutely market pricing data using machine learning algorithms to research and develop a pairs-trading strategy in Python.
- Won 3rd place in Cornell University's Sparkstone Algorithmic Trading Challenge (out of hundreds of competitors) using a momentum long-short strategy.

AWARDS

2015-2019	Cooper Union Half-Tuition Scholarship
2015-2019	Cooper Union Innovator Merit Scholarship
All Semesters	Dean's List (School Honors)

REFERENCES

Available upon request.