George Ho

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Work Experience

Point72 Asset Management, L.P.
New York, NY

Researcher/Data Scientist, Fusion *July 2019 – Present*
- Researching and developing Bayesian models of proprietary and alternative data sets.
- Developing and maintaining in-house software libraries for researching and evaluating trading signals.

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.
- 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.

Clustering Hate Speech on Reddit
New York, NY

Researcher *January 2018 – June 2018*
- Identified the most hateful subreddits using a hate speech classifier, and modelled posts and comments through topic modelling and text clustering.
- Presented findings in a public exhibition and a lecture to academic and industrial researchers.

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 & Interests

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