George Ho

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Experience

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

Quantitative Researcher, NLP Research — *July 2019 – Present*

- Building internal NLP data products to support portfolio managers and analysts.
- Built Bayesian and NLP models of internal and third party data sets to generate trading signals, using Stan and PyTorch, respectively.

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.
- Contributing to Aesara (the PyMC3 backend) and littlemcmc (a standalone project of the PyMC3 samplers).

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