MING FONG

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EDUCATION

University of California, Berkeley June 2020 – May 2023
Bachelor of Arts, Physics and Computer Science *Berkeley, CA*

Cumulative GPA: 4.0
Coursework: Computer Programs (Python), Multivariable Calculus, Algorithms, Quantitative Finance
Activities: Student Association for Applied Statistics (SAAS), Traders at Berkeley, Capital Investments at Berkeley

EXPERIENCE

Voloridge Investment Management, LLC May 2021 – Present
Quantitative Research Intern *Jupiter, FL*

Portfolio holdings inference of non-transparent funds using statistical and machine learning methods
Reduced dimensionality and limited turnover via LASSO and Ridge regressions to approximate portfolio weightings

Lawrence Berkeley National Laboratory January 2021 – Present
Undergraduate Researcher *Berkeley, CA*

Worked as apart of the Nachman Group within the Physics Division Machine Learning Group
Researched graph neural networks for pion classification problems with the ATLAS detector at CERN

AI Dynamics Inc. August 2020 – January 2021
Software Engineering Intern *Bellevue, WA*

Developed a Python framework to deploy proprietary model-building software to AWS EC2 using the Boto3 API
Saved 5+ hours per iteration by automating the entire testing pipeline for the NeoPulse API on AWS Instances

Microsoft Corporation June 2019 – August 2019
Software Engineering Intern *Redmond, WA*

Developed an internal desktop application for the Windows Data Science team with 50+ users using C# and XAML
Designed and maintained backend SQL database tables and implemented queries and REST APIs

PROJECTS

Berkeley SAAS Data Consulting - ProducePay Inc.

Analyzed statistical factors contributing to differences between terminal and shipping price quotes of produce

Berkeley Trading Competition

Planned and moderated Traders at Berkeley's first 100-contestant West Coast Trading Competition
Developed 2 turn-based market making games with a Python Flask backend and ReactJS frontend

Citadel West Coast Regional Datathon

Modeled the effect of non-pharmaceutical interventions on COVID-19 reproduction rates in 31 European countries

Google Trends Financial Modeling

Used Google Trends data to predict NASDAQ price movements, earning 42% returns per annum in backtesting
Implemented EDA, feature engineering, modeling, and backtesting in Python with Pandas, Scikit-learn, NumPy

Berkeley SAAS Kaggle Competition

1st place solution in the Fall 2020 Berkeley Student Association for Applied Statistics internal Kaggle competition
Predicted 2017 NYC real estate sale prices using a Keras neural network in Python, scoring a RMSE of 3340572

Two Sigma Halite AI Programming Challenge

Bronze Medal: Ranked in the top 6% out of 1138 submissions on the global Kaggle leaderboard
Implemented creative algorithmic policies in a Python agent to compete in the Halite IV simulation environment

SKILLS

Software Languages	Python, R, Java, C#, SQL, HTML/CSS/JavaScript
Tools	Jupyter Notebook, Linux, Windows, VS Code, Git
Interests	Table Tennis, Tennis, Cycling, Martial Arts