# MING FONG

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# **EDUCATION**

# University of California, Berkeley

Bachelor of Arts, Physics and Computer Science

June 2020 – May 2023

Berkeley, CA

Cumulative GPA: 3.967

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

Quantitative Research Intern

May 2021 – Present

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 LanguagesPython, R, Java, C#, SQL, HTML/CSS/JavaScriptToolsJupyter Notebook, Linux, Windows, VS Code, GitInterestsTable Tennis, Tennis, Cycling, Martial Arts