

# MING FONG

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## EDUCATION

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**University of California, Berkeley**

*Bachelor of Arts, Physics and Computer Science*

June 2020 – May 2023

*Berkeley, CA*

**Cumulative GPA:** 3.967

**Coursework:** Data Structures and Algorithms, Discrete Math, Multivariable Calculus, Linear Algebra

**Activities:** Student Association for Applied Statistics (SAAS), Traders at Berkeley, Capital Investments at Berkeley

## EXPERIENCE

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**Voloridge Investment Management, LLC**

*Quantitative Research Intern*

May 2021 – August 2021

*Jupiter, FL*

Portfolio holdings inference of non-transparent funds using statistical and machine learning methods

Reduced dimensionality of securities universe tenfold using correlations, regressions, and feature selection techniques

Limited turnover and applied portfolio constraints via modified Lasso and Ridge regressions

**Lawrence Berkeley National Laboratory**

*Undergraduate Researcher*

January 2021 – Present

*Berkeley, CA*

Worked in the Nachman Group within the Physics Machine Learning Group with the ATLAS Collaboration at CERN

Applied graph neural networks to pion reconstruction problems with calorimeter jet data from the ATLAS detector

**AI Dynamics Inc.**

*Software Engineering Intern*

August 2020 – January 2021

*Bellevue, WA*

Developed a Python framework to deploy proprietary model-building software to AWS EC2 using the Boto3 API

Saved 8+ hours per build iteration by automating the entire testing pipeline for the NeoPulse API on AWS Instances

**Microsoft Corporation**

*Software Engineering Intern*

June 2019 – August 2019

*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 API endpoints

## PROJECTS

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**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 feedforward neural network in Python

**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

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**Software Languages**

Python, R, Java, C#, SQL, HTML/CSS/JavaScript

**Tools**

Jupyter, Linux, Windows, VS Code, Git

**Interests**

Table Tennis, Tennis, Cycling, Martial Arts