

Mike CY Ngan

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EMPLOYMENT HISTORY

Enova International (Enova Financial)

Analytics Associate, Head of U.S. Fraud Analytics, Chicago, IL Jun 2014 - Present

- Utilized machine learning techniques to detect and reduce high risk groups of borrowers
- Data mined to cluster and segment borrowers to assess the risk of fraud and thereby use the appropriate strategy to mitigate such risk

Atlantic Trading USA

Senior Quantitative Analyst, Chicago, IL Jan 2012 - Jun 2014

- Worked with a high degree of autonomy, normally one managing partner, on proof-of-concept of new trade ideas and business development plans
- Used large datasets of financial data to statistically verify and refine algorithmic arbitrage opportunities

Energy Group Risk Manager, New York, NY Jan 2011 - Jan 2012

- Designed and programmed a method of generating real-time risk estimations which reduced reporting time from daily to instantaneously
- Created an Excel-based risk manager tool to generate reports on positions consisting of an array of derivatives across the energy complex

Eurodollar Options Market Maker, Chicago, IL Jun 2007 - Jan 2010

- Made markets on Eurodollar Options electronically and in the trading pit
- Mitigated overall group risk by hedging unnecessary volatility and directional exposures using options and futures
- Managed a team of three clerical employees

NASA (John H. Glenn Research Center)

Algorithm Design Intern, Controls and Dynamics Branch, Cleveland, OH Summer 2006

- Developed software used by helicopter pilots to predict Sikorsky UH-60 Black Hawk engine power potential in flight
- Performed regressions on Black Hawk engine output data from a range of engine instruments
- Published paper based on work: Simon, Donald L. and Jonathan S. Litt. "Automated Power Assessment for Helicopter Turboshift Engines." 64th Annual Forum and Technology Display (AHS Forum 64). (2008) NASA/TM2008-215270

EDUCATION

The University of Chicago Booth School of Business

Masters of Business Administration Candidate Mar 2014 - 2016 (expected)

- Concentrations: Finance, Strategic Management, Econometrics and Statistics, Operations Management, and Entrepreneurship
- Dean's Honor List, Chicago Booth Admission Committee, Founder and Chair of the Chicago Booth Running Group, LAUNCH Mentor

University of Illinois at Urbana-Champaign (College of Engineering)

Bachelor of Science in Aerospace Engineering minor Computer Science, GPA: 3.3 Aug 2003 - June 2007

- Engineering James Scholar (academic based) & Dale S. Margerum Award recipient
- Studied abroad at the Universit di Pisa through the International Engineering Fellowship
- American Institute of Aeronautics and Astronautics' Team Space Transportation Design Competition Winner

COMPUTING PROFICIENCY, LICENSES, AND CERTIFICATIONS

- CFA Candidate (Passed Levels 1 and 2 on first attempt; Level 3 Exam in June 2015)
- Computing languages: Python, C/C++, Java, VBA
- Software packages: Office, SQLs (Primarily PostgreSQL), Mathematica, R, Git
- Fluent spoken Cantonese
- Former member of CME, CBOT, and FINRA/CBOE Series 56 holder