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 analytics and machine learning techniques on large sets of loan and customer data to predict and reduce future default rates
- Used A/B tests to perform hypothesis testing on new loan applications to create appropriate strategies to mitigate fraud rate

Atlantic Trading USA

Senior Quant, 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 historical financial data to statistically test and refine algorithmic trading strategies

Energy Group Risk Manager, New York, NY   Jan 2011 - Jan 2012
- Designed and coded software to generate real-time risk reports that reduced reporting time from daily to instantaneously
- Created an Excel/VBA 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

NASA (John H. Glenn Research Center)

Algorithm Design Intern, Controls and Dynamics Branch, Cleveland, OH   Summer 2006
- Designed algorithm used by helicopter pilots to predict Sikorsky UH-60 Black Hawk engine power potential while in flight
- Performed regressions on Black Hawk engine output data from a range of engine instruments
- Paper based on work: "Automated Power Assessment for Helicopter Turboshaft Engines." 64th Annual Forum and Technology Display (AHS Forum 64). (2008) NASA/TM2008-215270

EDUCATION

University of Chicago (Booth School of Business)

Masters of Business Administration Candidate   Mar 2014 - 2017 (expected)
- Concentrations: Econometrics and Statistics, Finance, Strategic Management, and Operations Management
- 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 PROFICENCY, 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