

## Mike CY Ngan

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### EMPLOYMENT HISTORY

#### Enova International (Enova Financial)

*Analytics Associate*, 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