

Harry Wang

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WORK EXPERIENCE

FI Consulting

Jun. 2020 – Present

Consultant

Arlington, VA

- Utilized Amazon SageMaker to batch train neural networks in parallel from 2 billion observations ~1.2 TB through an Arrow Stream to predict mortgage default rates at a 5% improvement than traditional models
- Converted ML model into C++ to execute on Anzograph as a UDX function to query on the graph in parallel
- Tested Microsoft Azure's Form Recognizer tool to capture and analyze loan documents
- Created an automated tool to process and validate and score statistical forecasts with initial projected estimates

IQVIA

Aug. 2018 – Aug. 2019

Machine Learning Consultant

Durham, NC

- Created an automated machine learning platform to impute missing data with up to 97% accuracy
- Performed data analysis on Human Resources data to identify factors related to employee retention
- Utilized Generative Adversarial Networks to generate photo-realistic images to aid in medical imaging training
- Built a Generative Adversarial Network to generate 3D drug compound structures to aid in drug discovery

IQVIA

May 2018 – Aug. 2018

Machine Learning Intern

Durham, NC

- Implemented machine learning to create synthetic data from PHI datasets without risk of identification
- Designed a new patent-pending protocol to validate the accuracy of data of up to 96%

EDUCATION

Duke University

Expected May, 2022

Master of Engineering in Financial Technology GPA: 3.89

Durham, NC

- Relevant Coursework: Machine Learning for FinTech (FT 540), Quantitative Analysis (FT 534), Financial Engineering (FT 533), Asset Pricing and Management (FT 522)

Duke University

December, 2019

BS & BA, Computer Science, Statistics GPA: 3.71

Durham, NC

- Relevant Coursework: Machine Learning (CS671), Design and Analysis of Algorithms (CS330), Statistical Consulting (STA440), Software Design (CS308), Data Mining and ML (STA325), Operating Systems (CS310)

PROJECTS

PrimaHealthCredit Default Predictions

Nov. 2020

- Created ML models without credit scores to predict default at a 15% improvement than using credit analysis

Market Prediction and Algorithmic Trading

Aug. 2018

- Used a CEFLANN to predict next day stock price index movements using feature engineered SP500 data
- Trading strategy produced an overall 30% absolute return (2017-2018) compared to -4.45% return (SPY ETF)

SKILLS & INTERESTS

- **Skills:** Python, Java, C, Git, R, Arrow, TensorFlow, Keras, SageMaker Anzograph, Statistical Modeling, Machine Learning, Data Analysis & Forecasting
- **Interests:** Animal Shelter Volunteering, Finance, Video Game Design, Politics