Jacky Lau

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EDUCATION Hong Kong University of Science and Technology,   expected June 2021
Bachelor of Engineering, Industrial Engineering
Concentration: Financial Engineering
Minor: Mathematics

SKILLS *Computer Languages:* C++, Python, R, Javascript/Nodejs, SQL, Bash/shell.
Operating Systems: Linux/Unix, Windows, FreeBSD.

EXPERIENCE *Data Science Intern, Risk Division*   Dec 2019 - Feb 2020
Société Générale

- Conducted research on time series classification with novel feature extraction techniques.
- Implemented convolutional neural network for detecting anomaly patterns in market risk. Improved overall performance by 30%.
- Developed visualization tools for various market risk performance metrics.
- Worked on web application for displaying market monitoring tools.

Analyst Intern, Aviation Weather Services Department   June 2019-July 2019
Hong Kong Observatory

- Explored the use of vertical profiles from numerical weather predictions in local aviation applications.
- Performed noise reduction/filtering on atmospheric sounding observation data for geospatial analysis.
- Implemented machine learning model for lower/medium atmospheric level weather forecasts.

Robotics Mentor (Volunteer)   Jan 2019-Mar 2019
Carmel School Association Elsa High School, Hong Kong

- Guided and lead in hardware as well as software development for robotics team.
- Directed team in design and construction of the robot in preparation for FRC 2019 competition (New York).

PROJECTS *CH-Term*

- Lightweight terminal emulator for linux operating systems written in C++.
- Inspired by rxvt-unicode and has XIM support, 256 colors/true colors, and multiple fonts.

Termcolor

- Developed web app for generating color schemes from images using k-means clustering.

EXTRA-CURRICULAR ACTIVITIES Hong Kong Techathon Champion (Big Data and Fintech Category) 2019,
JPMorgan Code for Good (Hackathon) Finalist (2019),
CEMC Canadian Computing Competition District Champion (2017),
CEMC Euclid Distinction (2017), UKMT Senior Math Challenge Gold (2016)