

KEVIN GOH

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SKILLS

Languages: English, Mandarin

Programming: Python, pandas, numpy, scikit-learn, keras, SQL

EDUCATION

National University of Singapore

Aug 2022 - Present

Master of Science (Financial Engineering; Part-time)

- GPA 4.83/5.00
- Lee Foundation Scholarship
- Courses: Machine Learning in Finance (A+), Risk Analyses & Management (A+), Fixed Income & Derivatives (A-)

Cornell University

Aug 2015 - May 2019

Bachelor of Arts (Triple Major in Economics, Government, and Philosophy)

- GPA 4.03/4.00 with Distinction in all subjects
- Singapore Economic Development Board Scholarship
- Courses: Probability Models (A+), Applied Econometrics (A+), Industrial Organization & Competitive Strategy (A+), Economics of Asymmetric Information (A+)

PROJECTS

Technical Indicator Movement Forecaster

Jan 2023 - Present

- 'Quantamental' model using LightGBM to forecast movement of technical indicators.
- Accuracy on unseen data averaged 59%; 10-15% better than baseline (random guess). Further optimization in progress. Potential application in mean-reversion models.

Cryptocurrency Trading Signal Generator

- Focused on top 5 cryptocurrencies by market cap. Features used include technical and macroeconomic indicators, as well as unstructured text data.
- Test on unseen data generated positive alpha for BTC, ETH, SOL, XRP.

Feb 2023 - Apr 2023

Research: Utility of Risk Factors in Forecasting Daily Stock Returns

- Identified risk factors with the greatest explanatory and/or predictive power in forecasting stock returns using LightGBM.

Feb 2023 - Apr 2023

EDB Analytics Division: Budget Forecaster

- EDB awards grant incentives to companies investing in Singapore. Companies submit claims each year and EDB forecasts a budget for the Ministry of Finance.
- Used clustering and gradient-boosted regressor to predict the monies required for disbursement for the current and next financial years. R^2 averaged >90% across customer segments in later years of the grant period.

Sep 2021 - Mar 2022

WORK EXPERIENCE

Singapore Economic Development Board (EDB)

Manager (Analytics) / Account Manager (Healthcare Accounts Group)

Sep 2022 – Present

Senior Associate

Aug 2020 – Sep 2022

- Top performance for every year of assessment.

Analytics

- Developing ML-enabled tools to address problem statements within EDB.
- Drove risk analysis of incentive recipients to ascertain risk of default.
- Forecasted disbursement budget needs using past claim patterns.

Healthcare Accounts Group

- Driving incentive structuring and negotiations for multimillion-dollar pharmaceutical and medtech investments in Singapore.
- Mediated international negotiations for the purchase and delivery of COVID-19 vaccines.

Management Associate

Aug 2019 – Aug 2020

IvyPrep Singapore

Tech Lead / Engineer (Freelance)

Sep 2021 – Present

- Tech lead for upcoming stealth product, utilizing LLMs and NLP.
- As engineer, built recommender tool to streamline solutioning process for clients. Saved an estimated 2-4 hours of desktop research for every new client.