KING FUNG WONG

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PROFESSIONAL EXPERIENCE

HSBC, Canary Wharf, London, UK **Feb 2019 - Present**

Quantitative Analyst

- Driving pricing strategies to maximise risk-adjusted return of bank's products with alternative data e.g. sector clustering analysis, NLP of company's filings and market sentiment, graph analysis of buyer-supplier relationships
- Developing and maintaining pricing models to meet external clients needs in the debt market
- Building forecast models on bank's portfolio to forecast its expected size, risk and return

Data Scientist

- Entity resolution by building and deploying machine learning pipelines to production e.g. anomaly detection model
- Data engineering with unstructured data such as web-scrapped text and images, performing exploratory data analysis, developing production codes and delivering valuable insights on customers and markets
- Unit, regression and integration testings in all projects

NANYANG TECHNOLOGICAL UNIVERSITY, Singapore **Mar 2016 - Sep 2016**

Research Assistant

- Built mathematical models of cell factories using MATLAB to correlate and solved for numerical solutions

EDUCATION

CFA INSTITUTE **Jun 2017 – Ongoing**

Passed all 3 levels of the CFA program

CASS BUSINESS SCHOOL, London, UK

Master of Science, Quantitative Finance (Distinction) **Sep 2017 – Sep 2018**

Thesis Title: *Forecasting market crashes and structural breaks with application to algorithmic trading*

Modules included: Econometrics, Machine Learning, Fixed Income, Numerical Methods, Stochastic Modelling

RHINE-WAAL UNIVERSITY OF APPLIED SCIENCES, Kleve, Germany **Sep 2013 – Feb 2017**

Bachelor of Science, Bioengineering (Distinction)

Thesis title: *Behaviour of Epidemics Based on the Topology of the Personal Contact Network*

MASSACHUSETTS INSTITUTE OF TECHNOLOGY

Certificate of Tackling the Challenges of Big Data

PROJECTS AND COMPETITIONS

Price Forecasting Model with DILATE

Built a multivariate, seq2seq price forecasting model to production with a new loss objective function based on shape and time distortion loss that was published in NeurIPS 2019

ML Portfolio Allocation Projects

Research on using tree-based learning, deep learning, clustering techniques to enhance CTA strategies performance such as momentum, pairs trading, index arbitrage and to diversify portfolio

Finalists, Algothon 2019, Blackrock

Final six in a 24 hour hackathon of developing an alpha strategy using market, financial and non-financial data

Second Prize, Alternative Data for Investment and Trading - Hackathon 2019, Datascrum

Developed a statistical arbitrage strategy using alternative data

Trade Bot Project

Constructed a fully automated pipeline starts from data ingestion, feature engineering, signal generation, portfolio's volatility targeting to trade execution using Google Cloud Platform

CORE COMPETENCIES & LEADERSHIP ACTIVITIES

Skills: Python, Scala, Spark, Hadoop, Git, Hugging Face, Tensorflow, PyTorch, NLP, SQL, XGBoost, Google Cloud Platform, Keras, SkLearn, Elasticsearch, Bloomberg, MATLAB, VBA, R

Languages: Mandarin and Cantonese (Native), English (Native)

Volunteering Activities: Student Representative of MSc Quantitative Finance Class (2017- 2018)

Interests: F1, PADI Advanced Scuba Diver