Mike Wu

Machine Learning | Data Science
Cybersecurity Red Teaming
AWS DevOps| MLOps

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Experience

2022/2–2024/6 Cloud Engineer (Cloud Infrastructure and Security) @ TripleLift (New York, NY)
– Ad Exchange Statistical Model development (PyMC, GBM, Random Forest/KNN), deployment, and engineered posterior predictive checks programmatically
– Implemented CI/CD pipelines (Jenkins, CodePipeline), observability (Grafana, NewRelic) to ensure the reliability and high performance of distributed systems (Kafka); designed and maintained cloud infrastructure modules on AWS with Infra as Code (Terraform, Terragrunt); vaarious secret management integration (Vault, eg IAM Auth) & KV store / service discovery (Consul)

2016/1–2020/6 Capital Modeling Analyst (Enterprise Risk Management) @ AIG (New York, NY)
– Main developer of ERM's Capital Model from scratch with MATLAB/Python3, built with various Copula and MCMC methodologies.
– Deployed various automation: python3 scripts/Github Actions for MLOps/DevOps, Pull Request Automations (Terraform, Atlantis) streamlining build/deploy processes and reducing operational overhead

2014/5–2016/1 Risk Analyst (Insurance Service Office) @ Verisk Analytics (Jersey City, NJ)
– Risk Modelling for Property Casualty insurance industry by product lines (eg Fire, Commercial Property) with classical statistical methods such as GLM

2012/9–2014/4 Analyst @ Deloitte Consulting (New York, NY)
– Various Client portfolio valuation and modelling projects for Financial Reporting and client presentations. Led and project-managed a team of six during summer.

Technologies

DEVELOPMENT:	Flask/Python, FastAPI, Streamlit, Go, C, C++, Java, PHP, Next.js, Svelte, Ruby
ML/MLOPS:	PyTorch, TensorFlow, scikit-learn, MLFlow, Hugging Face

Education/Certifications/Courses

2024 COMPLETION OF PEN-200 BY OFFENSIVE SECURITY: PENETRATION TESTING WITH KALI LINUX, GLOBAL RANK #93 IN PROVING GROUND LAB AS OF JULY '24

2023 COMPLETED DATACAMP TRACK: MACHINE LEARNING ENGINEER

2022 HASHICORP CERTIFIED IN TERRAFORM & VAULT

2021 AWS CERTIFIED IN MACHINE LEARNING, DATA ANALYTICS, DATABASE SPECIALTY, DEVOPS PRO, SOLUTION ARCH PRO

2016 OBTAINED FINANCIAL RISK MANAGER (FRM BY GARP)

2008–2012 BS IN FINANCE, NYU STERN SCHOOL OF BUSINESS. RESEARCH ASSISTANT ON HIGH-FREQ TRADING (HFT).