

# Siu Kwan (Skylar), Yau

BNO visa holder with right to work in the UK. No sponsorship required.

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GitHub: <https://github.com/sskyau>

## EDUCATION

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### University of Bath, Bath, United Kingdom

- MSc Machine Learning and Autonomous Systems, Oct 2021 – Sept 2022 (Expected)
- Semester 1 Average Grade: 77% - Distinction

#### Key Projects:

- i. Age Gender Prediction on Face Images ([GitHub](#))  
*Convolutional neural network; Computer vision*
  - Performed image augmentation and trained convolutional neural networks to predict the age and gender on 5,000 face images. Achieved a testing accuracy of 89%.
- ii. Sentiment Analysis on IMDB Movie Reviews (Ongoing)  
*Natural language processing; Support vector machine; Decision tree*
  - Perform text pre-processing and train support vector machine and decision tree models on 5,000 reviews for classifying the sentiment of a movie review. Currently achieves a testing accuracy of 88%.
- iii. Super Mario Bros Artificial Intelligence Agent (Ongoing)  
*Reinforcement learning; Convolutional neural network; Computer vision*
  - Develop an AI agent that learns to play the game of Super Mario Bros through convolutional neural network.
- iv. Dog Breed Classification Mobile Application (Dissertation project, will commence in June 2022)  
*Convolutional neural network; Computer vision; iOS app development*
  - To train a convolutional neural network that identifies 120 dog breeds, and deploy the model as an iOS mobile application.

### The Hong Kong University of Science and Technology, Hong Kong

- BBA (Information Systems – Business Analytics), 2:1, Sept 2014 – June 2019
- International Exchange Program at Drexel University, Dean's List, Sept – Dec 2016

#### Key Projects:

- i. Bank Telemarketing Campaign Analysis  
*Logistic regression; Decision tree*
  - Developed logistic regression and decision tree models to analyse the factors contributing to a successful telemarketing call, and derived recommendations on future campaigns based on insights drawn.
- ii. Beverage Shop Point-of-Sale (POS) System  
*Oracle Forms; SQL; PL/SQL*
  - Designed and developed the database for the inventory management system of a beverage store.
  - Built the the POS system using Oracle Forms and PL/SQL, which performs live-update on inventory level after completion of every order.
- iii. 2016 United States Presidential Election Prediction  
*Tableau*
  - Analysed pollster data retrieved from FiveThirtyEight and visualised the prediction of the election results in each of the 52 states in Tableau.

## RELEVANT WORK EXPERIENCES

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### **PricewaterhouseCoopers Consulting Hong Kong Limited, Hong Kong**

*Consulting Associate (Emerging Technology, Financial Services Hong Kong), Sept 2019 – June 2021*

#### Key Projects:

- i. Credit Risk Model Monitoring
  - Supported the development and ongoing validation of over 160 credit risk scoring and segmentation models for 16 regional branches of the retail business of a leading global bank, which helped the global credit risk team to achieve a 100% punctual submission of regulatory reports.
  - Performed monthly analysis to aid the global credit risk team in gauging the impact of COVID-19 on the bank's credit businesses.
- ii. Credit Risk Regulatory Health Check
  - Conducted meetings with various business units in the Private Wealth Management business of a global leading investment bank to understand current policies and practices, then performed assessment on the alignment with US regulatory requirements and suggested remediation actions.
- iii. Trade Finance ERP-blockchain Connector Proof-of-Concept (PoC)
  - Analysed trade finance business needs and developed the Java back-end services for a middleware that connects corporate ERP systems and the central bank's trade finance blockchain platform. The solution was awarded the "Best Problem Statement Solution" in Hong Kong FinTech Week 2020.
  - Assisted in the final solution demonstration to the client and pitching to potential corporate users.
- iv. Research on Emerging Technologies
  - Performed research on Artificial Intelligence (AI) for the publication of a whitepaper on the possible AI implementation in the banking industry by the Hong Kong Monetary Authority.

### **Crown Worldwide Group, Hong Kong**

*Pricing Intern, Jan – Jun 2019*

- Generated pricing reports with sales and marketing data obtained from SAP, also investigated the pain points of the report generation workflow and developed automation VBA scripts that reduced 50% of manual work in the reporting process.

## SKILLS

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- **Languages:** (Fluent) English, Mandarin; (Native) Cantonese; (Beginner) Japanese, Korean
- **Programming languages:** Python, SQL, PL/SQL, R, VBA, Java
- **Data analytics and visualisation:** Alteryx, Power BI, Tableau

## QUALIFICATIONS

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- **Alteryx Designer Core Certified, Jun 2020**
- **Certified Blockchain Solution Architect, Sept 2020**

## HOBBIES

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Shopping, Travelling, Blogging, Cooking, Wine tasting (WSET Level 1 Award in Wines)

### **Instagram Blogger (@l\_k\_f\_20210917)**

*Content creator, Sept 2021 – Current*

- Shares daily lives living in the UK and information useful for people currently living in the UK or intending to move to the UK, such as mobile data service plan and money saving tips.
- Created an interactive dashboard with Python that shows the living cost of a couple living in the UK.