Song Zi Wei, Viola

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EDUCATION

The Hong Kong University of Science and Technology

Sep 2022 – June 2023

Master of Science in Big Data Technology

• Relevant Courses: Machine Learning, Data Visualization, Big Data Computing, Quantitative Analysis of Financial Time Series, Advanced Algorithms, Financial Technology for Engineering, Foundations of Data Analysis

The Chinese University of Hong Kong

Sep 2016 – Dec 2020

Data Analytics Stream, Bachelor of Science in Statistics

- Graduated with First Class Honours Degree
- Relevant Courses: Applied Regression Analysis, Foundation of Financial and Managerial Statistics, Data Mining and Statistical Learning, Survey Methods, Introduction to Database Management
- Attained Awards: Dean's List (2020), Advantage Trust Statistics Scholarship (2018, 2019), New Asia College Head's List (Merit, 2018), New Asia College Scholarship at Entrance (2017)

Technical University of Denmark, Overseas Exchange

Sep 2018 - Jan 2019

• Relevant Courses: Formal Aspect of Software Engineering, Discrete Mathematics

WORK EXPERIENCE

DBS Bank (Hong Kong) Limited

Jun 2023 - Sep 2024

Data Analyst at Department of Audit

- Analyzed customer data for auditing projects, focusing on regulatory compliance such as AML checks and customer due diligence for institutional and retail banking
- Streamlined the data pipeline by developing a toolbox for automated data extraction and file management, reducing manual work with Presto and S3 integration
- Enhanced quarterly dataset refresh and transaction monitoring, generating up-to-date statistics and visualizations with Tableau for anomaly detection
- Led POC initiatives using LLM models to enhance auditing processes by accurately classifying business descriptions

The Chinese University of Hong Kong

Research Assistant at Department of Statistics

Jun 2021 – Jul 2022

- Replicated a deep learning model from a published paper and applied it to the Hang Seng Index, enhancing performance through data transformation and targeted sampling to capture significant behaviours
- Prepared study materials on data analysis in finance and implemented models using Python including time series analysis, developing multi-factor models, asset allocation, and Monte Carlo simulations, etc.

Junior Research Assistant at Department of Medicine and Therapeutics

Feb 2021 – Jun 2021

- Wrote an R package to optimize the data cleaning procedure and to facilitate baseline characteristics analysis
- Engaged in collecting, organizing, interpreting, and summarizing data pertaining to outcomes of fatty liver disease, patient information, and experimental results

Hong Kong Exchanges and Clearing Limited, Hong Kong

Part-time Assistant Officer at Post Trade Department

Oct 2019 - Jan 2020

- Participated in tests for the DCASS System's holiday trading project and developed detailed error reports
- Executed testing of VBA margin calculation tool and supported OTC clearing team with other initiatives

Summer Intern at Group Risk Management Department

Jun 2019 – Aug 2019

- Researched and analysed international and domestic financial regulations as well as industry initiatives
- Aided the team in conducting risk measure analysis on a continuous trading model for new exchange products

PROJECT EXPERIENCE

VIS Vast Challenge

Mar 2023 – *May* 2023

- Performed data aggregation, analysis and transformation using PySpark on 1,000 participants status logs
- Visualized travel journal data using maps, line charts, with filters to present the current traffic condition using Tableau
- Derived insights on the commute pattern over time and provided suggestions on potential bottlenecks

IEEE-CIS Fraud Detection, Kaggle Research Prediction Competition

Sep 2019 – Oct 2019

Top 4%, Silver Medal

- Conducted exploratory data analysis on a large dataset with 590k observations and 400 variables
- Trained, and tunned hyperparameters of XGboost with parallel to identify credit card users via transaction information
- Ensembled models by blending the models to reduce the bias and achieved 0.06 improvement on AUC

LANGUAGES AND SKILLS

Certificates: Google Cloud Certified Professional Data Engineer

IT Skills: Python, Spark, SQL, Presto, AWS S3, Flink, Google Cloud, R, Tableau, SPSS, MS Office (Word, Excel, PowerPoint) Interests: Badminton, Chinese Chess, Travelling, Running, Reading