

# Vivian Ngo

✉ vivianngo14@gmail.com | 📷 vivianngo97 | 🌐 vivian-ngo-stats

## EDUCATION

### UNIVERSITY OF TORONTO MSC IN STATISTICAL SCIENCES (2019-2020)

Cum. GPA: 4.00 / 4.00

Teaching Assistant, Alumni Mentor

### UNIVERSITY OF TORONTO HONOURS BSC IN

### MATHEMATICS AND STATISTICAL SCIENCES (2015 - 2019)

Cum. GPA: 3.98 / 4.00

Teaching Assistant,  
Research Assistant (Rotman),  
Mentorship Director

## SKILLS

### PROGRAMMING

Python • R • SQL • VBA •  $\text{\LaTeX}$

Cisco IT Essentials Certified

### LIBRARIES/PACKAGES

Python: Pandas • NumPy

Scikit-learn • TensorFlow

Matplotlib • Keras • NLTK

R: Tidyverse • ggplot2 • dplyr

tidybayes • lme4 • mgcv

RStan • MASS • fGarch

### LANGUAGES

English • Cantonese • Vietnamese

## AWARDS

- Coxeter Scholarship in Mathematics
- Innovator Award ( Chengdu 80 Fintech Competition)
- Best Use of External Data Award (ASA DataFest)
- Later Life Learning Scholarship (Top 2% GPA in undergraduate population)
- Samuel Beatty In-Course Scholarship
- Innis College Exceptional Achievement Award
- U of T Scholars Award
- 3rd Place ( Innovamasters Engineering and Business Competition)

## EXPERIENCE

### UNIVERSITY OF TORONTO | COURSE INSTRUCTOR, TEACHING ASSISTANT

Jan 2019 - Jun 2020 | Toronto, ON

- **Course Instructor** for STA220: The Practice of Statistics I. Topics include exploratory data analysis, probability models, sampling and experimental design, large sample theory, hypothesis testing and one- and two-sample comparative analysis.
- Developed and taught course materials, prepared and administered assessments, and evaluated student performance.
- Independently instructed 150 students and supervised 5 teaching assistants.
- **Teaching Assistant** for STA130, STA255 and STA257 with over 200 students in total.
- Ran weekly tutorials, hosted office hours, prepared classroom materials, graded assignments and presentations, and provided feedback for improvement.
- Software used include R, Xaringan, Crowdmark, Canvas, Excel and RStudio Cloud.

### CPP INVESTMENTS | SENIOR INTERN ANALYST

May 2019 - Aug 2019 | Toronto, ON

- Performed quantitative research on Portfolio Design team in Total Portfolio Management department with emphasis on feature engineering decisions.
- Conducted impact analysis on Risk model with focus on fixed income securities.
- Assisted in compilation and preparation of reports and presentation materials.
- Software used include Python, GitHub and Excel.

### BANK OF MONTREAL | RISK ANALYST INTERN

May 2018 - Aug 2018 | Toronto, ON

- Analyzed financial data for VP of Technology and Operations Risk to assist with understanding of the Bank's expenditures.
- Built user-friendly applications and ETL pipelines for multiple BMO operating groups to help automate repeated processes.
- Conducted behavioral economics research regarding managerial strategies to improve internal functionality and effectiveness of business implementations.
- Software used include Python and Excel VBA.

### PRECIMA, LOYALTYONE | BUSINESS ANALYST CO-OP

May 2017 - Aug 2017 | Toronto, ON

- Extracted, transformed and loaded customer and item-level data for purposes of analysis, reporting, model scoring and maintenance.
- Built statistical functions and automated repetitive processes such as Cramer's V calculations and report production.
- Software used include SQL, Python, Excel and shell scripts.

## PROJECTS

### PUNCTUATION TRANSCRIPTION MODEL | Jun 2020

- Trained a neural network with bidirectional LSTMs using Keras to automatically restore punctuation marks in unpunctuated text.

### COVID AND BACTERIAL PNEUMONIA DETECTOR | May 2020 - Present

- Building a classification tool using deep learning to differentiate between x-ray images of healthy individuals and those with COVID-19 and bacterial pneumonia.

### ADAPTIVE MCMC ON MULTIMODAL TARGETS | Jan 2020 - Present

- Developing an adaptive Markov chain Monte Carlo framework to improve local and global proposals for sampling of multimodal targets using gradient-based updates.

### SOCIAL AND FOOD-IDEOLOGICAL BIAS | Jan 2020 - Present

- Evaluated trends to search for implicit biases and bias propagation in social networks using the 2019 Yelp Dataset.