David Ma

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About Me

Professional Interests	Machine learning, data science and visualization, market efficiency
Technologies	Java, Python/PANDAS, C++, SQL, Unix, Git, Vim, LaTeX, and others
Languages	French (native), Cantonese (social)
Interests	Fencing, rock climbing, skiing, bughouse, weiqi, crypto-currencies, photography
Legal Status	Canadian Citizen on H1B visa. TN visa possible. Potential one year non-compete.

Employment

Two Sigma Investments, LLC

Statistical Quantitative Research, Vice President — New York City, NY (2016–)

Statistical Quantitative Research, Analyst — New York City, NY (2012–2015)

- Model global equity price movements with full stack ownership: idea generation, data acquisition and vetting, statistical modelling, production quality software implementation of trading strategy, monitoring and risk management with portfolio level considerations. Research topic areas include corporate actions, SEC filings, and technical indicators.
- Lead and develop a new research line for Two Sigma. Plan long-term vision, coordinate data acquisition, building technological infrastructure. Conducted new alpha research, and allowed secondary cross-team analyses.
- Create, share, contribute, and support tools to facilitate the research lifecycle.
- Managed two junior hires and one intern.

Education

University of Waterloo

Bachelor of Mathematics, summa cum laude — Waterloo, ON (2008–2012)

- NSERC Alexander Graham Bell Master's Canada Graduate Scholarship (declined), Ontario Graduate Scholarship (declined), University of Waterloo President's Graduate Scholarship (declined)
- President's Scholarship, Rene Descartes Scholarship
- Top 10% in the William Lowell Putnam Competition 2008
- Internships: CPP Investment Board (2011), Facebook (2011), TD Securities (2010)

Personal Projects

- "halite.io" 2016 — 1st place leaderboard (internal beta). Two Sigma annual summer programming competition.
- "PointControl.info" 2015 — Built a fencing rating system based on US data. Averages 500 unique active users per month. Wrote a technical article (link).
- "Bitcoin Trading" 2013-2014 — Traded various technical strategies, cross-exchange arbitrage, and market-making.
- "Binary Options Market Making" (www.intrade.com in 2012, and www.predictious.com 2013-2015) — Built an automated market making algorithm for DOW, S&P, gold, and silver binary option markets.
- "Rotman International Trading Competition 2012" (http://ritc.rotman.utoronto.ca/results12.asp) — Led the 2012 University of Waterloo undergraduate team to finish 5th out of 50 teams.
- "Stay Alert! The Ford Challenge" (www.kaggle.com/stayalert) — Finished 6th out of 180 teams in an open forecasting competition. Presented solution at the International Joint Conference on Neural Networks 2011 in San Jose.
- Github (www.github.com/djma)