Liangliang Zheng

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Skills

Programming[proficient]: Python, SQL, Bash [familiar]: Go, C++, Java, Matlab, R, HTML/CSS, JavaScript.
Dev & ML: Vim, Git, Docker, Spark, Azure, Cloud Platform, TensorFlow, PyTorch, PowerBI
Other: [OS] Linux, Unix, Windows [Office] Excel, LaTeX [Dev] Agile Terminology.

Employment & Projects

ING   **Amsterdam, the Netherlands**
Software Engineer   *Nov 2022 - Present*
★ **FCC Development in KYC Department**
  - Developed an alert generation system for an AML orchestration tool.
  - Implemented the front-end using Jupyter Hub.
  - Deployed and maintained different alert definitions, ensuring compatibility with different alert definition versions.
  - Developed automatic testing framework, including azure test plans, functional tests, regerssion tests.
  - Assisted the backtesting and look-back team in investigating alerts.
    Utilized: Python, Docker, Oracle Database, Liquibase, Git, Jupyter Hub, Ansible
★ **OLE (Orange Language Engine)**
  - Engaged in data synthesis, SQL generation DIY projects.
  - Built the end-to-end pipeline for data transformation, data synthesis, and data evaluation.
  - **Utilized** LangChain, SQL, Gradio, Streamlit. LLM Model: FLAN, GPTJ, GPT-2, Falcon, Mixtral.

Euroclear   **Brussels, Belgium**
Data Scientist   *Oct 2020 - Oct 2022*
★ **New Issue Prospectus Extraction**
  - **Summary: Reduced manual labor by 60 man-days daily by developing prospectus extraction models.**
  - Fetched 6 months of training label data from datalake and combined with text data queried from Hbase.
  - Built (22/59) models (Categories: Classification, Extraction, Rule based) to extract general, final redemption, coupon fields in the prospectus.
  - Integrated evaluation heatmap and report generation functions allowing developers and business side to effortless build performance tracking dashboard.
    Utilized: Python, SQL, Bash, Spark, Git, Hadoop, HBase, Connect-Direct, RandomForest, Bag of Words.
★ **Anti Money Laundering Graph(AML Graph)**
  * **Summary: Built visualization tool for compliance team to visualize and analyze transaction behaviour.**
  - **Entity Resolution:** Built entity resolution pipeline and resolved around 35.3% of all the transaction entities extracted from data lake, write resolved ids back to data lake.
  - **Visualization:** Combined resolved ids information and transaction type to build graph nodes and edges, visualizing using pyviz Network.
    Utilized: Python, SQL, Spark, Git, Entity Resolution, pyviz, Hadoop
★ **Transaction Monitoring Re-Calibration**
  - **Summary: Improved internal compliance engine by reducing 9.2% of false positive alerts through dynamically re-calibrating alert threshold.**
  - 13 weeks of data ingest to HDFS and replicated the alert detection logic same as in the internal rule-based compliance AML engine.
  - Re-calibrated threshold for different segments and risk levels based on historical threshold percentile distribution.
    Utilized: Python, SQL, Impala, Git, IQR, 3Sigma

Education

Vrije Universiteit Brussel   **Brussels, Belgium**
MSc. Applied Sciences and Engineering: Computer Science (AI)   *Sep 2018 - July 2020*
Hunan Agricultural University   **Hunan, China**
BSc. Information and Computing Science   *Sep 2014 - Jun 2018*

Other Projects

Clickable Links: Daily Leetcode & ML, [DL] DeepRL for Stock Trading, Speech Recognition using Deep networks