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EDUCATION

Cornell University, College of Engineering, Ithaca, NY
Master of Engineering in Financial Engineering, **GPA: 3.93**

Expected December 2025

Emory University, Atlanta, GA
Bachelor of Business Administration, **High Distinction, GPA: 3.88**
Concentration: Finance & Information Systems and Operation Management
Double Major: Quantitative Sciences

May 2024

Selected Coursework: Fixed Income Securities and Interest Rate Options, Operations Research Tools for Financial Engineering, Investment, Advanced Calculus, Regression Analysis, Machine Learning, Corporate Finance, Derivatives

Publication: Kwun Fung Ng. (2022). Stock Price Prediction Based on Machine Learning: A Review. *Advances in Economics, Business and Management Research* (Vol. 215). Atlantis Press.

SKILLS

Technical: Python, R, Excel, SQL

EXPERIENCE

Quant Strategy, UBS, Virtual

Sept. to Oct. 2023

- Built a z-score-based mean reversion trading strategy on NVDA with a five-year back-test period and 50% short margin assumption in Python and evaluated the strategy performance against the benchmark.
- Implemented a Williams Index trading strategy with a 14-day look-back window in Python.
- Proposed potential improvements to the Williams Index trading strategy regarding handling earnings events and incorporating momentum, and produced a report based on my proposals to discuss the structures, potential applications, and limitations of the Williams Index.

Investment Banking Intern, Century Securities, Shenzhen, China

May to Aug. 2023

- Drafted project applications and feasibility reports for three bond issuance projects totaling CNY5 billion, which passed supervisory checks and internal risk division of the investment banking department.
- Compiled all due diligence materials for the China Securities Regulatory Commission (CSRC) and wrote explanatory documents for three projects to ensure approval from the CSRC for bond issuance.

Investor Relation Management Intern, Credit Ease, Shenzhen, China

Feb. to May 2022

- Conducted a qualitative daily analysis of the influence of nationally broadcasted news events on the economy.
- Liaised with clients and suggested financial products based on liquidity and return needs and risk tolerance.
- Engaged in employee training to better understand the mutual funds products sold at Credit Ease and attended morning meetings to keep pace with expert predictions for the economy.
- Studied the basics of mutual funds by reviewing materials from the Asset Management Association of China.

PROJECTS

Tier-1 Model Research (team of 5), Balentine, Atlanta, GA

Jan. to May 2024

- Analyzed hit-rate and efficacy of global and national market signals for momentum and relative strategy model through statistical analysis and data visualization.
- Researched and improved bond and equity allocation model through model weight adjustments using machine learning models.

ACTIVITIES/INTERESTS

Algory Capital; Emory China Care; e-sport; basketball; clarinet; board games