

Albert (Hsin-Kai) Lin

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EDUCATION

National Taiwan University

Double major - B.S. in **Computer Science** and B.B.A. in **Finance**

Taipei, Taiwan

Sep 2019 - Jan 2024

- Overall GPA: 4.12/4.3 | Overall Ranking: 25/145
- Academic Program: Creativity and Entrepreneurship Program

RESEARCH EXPERIENCE

NTU Computational Learning Lab

Undergraduate Research Assistant for Prof. Hsuan-Tien Lin

Jul 2021 – present

NTU, Taiwan

- Proposed and integrated asymmetric prediction intervals and self-adaptive RL bandit algorithms into Conformal Inference models for time series forecasting.

WORK EXPERIENCE

Kronos Research

Quantitative Researcher - Alpha Research Team

Taipei, Taiwan

Jul 2024 - present

Quantitative Research Intern - Trading Team

Oct 2023 - Feb 2024

- Utilized deep learning models and various regularization techniques with Pytorch to enhance trading signals combination for high-frequency trading returns prediction on multiple markets.
- Developed and optimized high-frequency trading strategy in C++ OOP and made sizing decisions, resulting in increased profitability across 20+ symbols.

WorldQuant

Research Intern

Taipei, Taiwan

Aug 2023 - Aug 2023

Research Consultant (piecework basis)

Feb 2023 - Jul 2023

- Researched and developed profitable, low-correlation alphas for the US equity market in long/short balanced settings using traditional and alternative data.
- Delivered the highest Sharpe ratio alpha among the interns class.

Jim Quant Capital

Quantitative Research Intern

Taipei, Taiwan

Sept 2022 – Jan 2023

- Investigated unsupervised stock clustering for the Taiwan equity market using statistical tests and machine learning techniques with Scikit-learn and Statsmodels libraries in Python.
- Formulated mid-frequency convergence pair-trading strategies based on unsupervised stock clustering, attaining a Sharpe ratio of 1.8 and a 52% win rate strategy.

Synology

Product Development Intern - Cloud Storage Gateway Team

New Taipei, Taiwan

July 2022 – Aug 2022

- Redesigned and optimized Network Attached Storage cloud and local hybrid folders' metadata syncing mechanism with C++ and Go, improving performance and ensuring backward compatibility.
- Achieved a 70% reduction in synchronization times while maintaining similar space complexity.

LEADERSHIP & PROJECTS

Student Entrepreneurship

Team-Lead & Tech of the group

July 2021 - May 2022

- Conceptualized the core business model and strategy, engaged with 3+ potential investors and mentors, and programmed Solidity smart contracts and website.

Global Initiatives Symposium in Taiwan

Director/Officer of Academic and Curation in GIS Taiwan 2022/2020

Oct 2019 – Feb 2022

- Directed the academic and curation departments of Taiwan's largest student-led English symposium, connecting 200+ students, 50+ businesses, and government entities to address societal issues.