Andrew Lam

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Education

The Hong Kong University of Science and Technology *Hong Kong, CN*
BSc in Quantitative Finance and Mathematics, GPA: 3.7/4.3 (Top 10%) *Sep 2020 – Dec 2024*

- Relevant Courses: Quant. Methods for Fixed Income Derivatives (A+), Regression Analysis (A+)

Working Experience

Optiver *Amsterdam, NL*
Quantitative Trader Intern *Jul – Aug 2023*

- Top 20% in PnL performance in STOXX 50 options simulated trading with real-time market order flows
- Completed a 2-week intensive course on derivatives trading, option greeks and volatility modelling
- Participated in options roll-over hedging, adjusting pricing model parameters and prof trading
- Developed a prototype of portfolio reset automation program in Python Pandas and SQL in a 3-week individual research project, capable of booking 500K positions each day with runtime below 1 minute

Penjing Asset Management *Hong Kong, CN*
Research Trainee *Jan – May 2023*

- Developed in-house Bloomberg API fetcher in Python to pool intra-day equities data onto company database
- Compiled 10+ summaries on invested hedge funds' quarterly call updates

HKUST MSc Career and Professional Development Team *Hong Kong, CN*
Student Intern *Jul – Dec 2022*

- Devised algorithms on auto-mailing with Mail Merge and data validation, boosting team productivity by 20%
- Automated event feedback categorization and summary from 800+ students with Excel VBA and Salesforce

Crypto Hong Kong *Hong Kong, CN*
Software Developer Intern *Apr — Jun 2022*

- Programmed an Excel VBA Transaction Logger system and automated company's accounting system
- Compiled a 6-page application manual for employees; expected to save 2-4 man hours per day

Research Experience

HKUST QFIN Final Year Project (FINA 4803) | Researcher *Feb 2024 – Present*

- Analyzed 5-min OHLC price distributions of Bitcoin, Ethereum and Solana to devise a momentum strategy
- Quantified FOMO Buy and BTFD of cryptocurrencies using return outliers
- Quantconnect 5-year backtesting results: Sharpe > 2 and Compounded Annual Return > 50%
- Leveraged Python Pandas and Pyplot to visualize key strategy params with 3D return/ volatility surfaces and optimize strategy with volatility moving averages

HKUST QFIN Student-Faculty Liaison Committee | Committee Member *Nov 2020 – Nov 2023*

- HK QFIN Pathways 2023: Interviewed 17 HKUST QFIN graduates with Quant/ Sell-side bank full time offers to summarize and list potential early career questions and suggestions for junior students' reference
- GBUS vs QFIN 2022: Surveyed 20 QFIN/ Global Business students in Hong Kong universities to identify the differences and vibes and expectations of the two business programmes to aid prospectives' degree choices

Personal

- **Languages**: English (Fluent), Mandarin (Fluent), Cantonese (Native)
- **Math Awards**: Silver, HK IMO Preliminary Selection Contest(2019); Gold, Pui Ching Invit. Maths Contest (2017)
- **Coding Skills**: Python (Intermediate), Excel VBA (Intermediate), SQL (Beginner), R (Beginner)
- **Hobbies**: Long-distance running, Cycling, Competitive Tetris (Top 1% in world), Website design
- **Self-initiatives**: Journaling weekly reflections, daily Leetcode. Self-website: sflamad.student.ust.hk/