

XINWEI (JASON) LONG

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EDUCATION

HONG KONG BAPTIST UNIVERSITY

Hong Kong, China

Bachelor of Business Administration in Finance; Minor in Applied Mathematics

08/2015-06/2020

- **CGPA: 3.49/4.00; CGPA in Applied Mathematics: 3.79/4.00**
- **Academic Honours:** President's Honour Roll for 5 semesters (semester GPA > 3.50)
- **Certifications:** FRM (Passed all exams); Certified Management Accountant (Passed all exams)
- **IT Skills:** MS Excel; R (Tidyverse, R Markdown, Package Building); Python (Pandas, Web Scraping); VBA; SAS Enterprise Guide; SQL; MS Office; EViews

EXPERIENCE

KPMG Advisory (Hong Kong) Limited

Hong Kong, China

Summer Intern, Risk Consulting (2 months)

06/2019-08/2019

Risk Consulting on Interest Rate Risk in the Banking Book (IRRBB)

- Constructed customer behaviour model to assess behaviour option risk from individual and small business customers with SAS programming, provided baseline parameters for further gap analysis
- Priced and applied stress testing on embedded options in financial products with Bloomberg, valued customers behaviour option risk from wholesale customers
- Collaborated with the client on User Acceptance Test of the report generation system, provided timely feedback on the update of system logic, finalized risk disclosure to HKMA
- Documented methodology and analysis, prepared procedure manual of SAS modelling and updated VBA templates for the client, facilitated future replication and risk monitoring

HSBC

Hong Kong, China

Trainee, Credit Risk Analytics (6 months)

07/2018-12/2018

- Tracked PD model re-development under IFRS9 framework, assisted on modelling and data analysis with R programming, backtested model performance using testing criteria with excel
- Conducted quantitative analysis on data suppliers review, assessed how change of data vendors impact on PD and LGD model performance, tested and prepared for modelling with the new data source
- Collaborated on the Singapore and Philippine stress testing, produced point-in-time PD projection at the portfolio level, delivered stressed PD parameters
- Initiated the improvement in model governance, re-developed excel templates for model documentation, established R codes for quarterly RWA/EAD reporting, streamlined model information management

Beijing Zhongzheng Tiantong CPA

Shenzhen, China

Intern, External Auditing (2 months)

06/2017-07/2017

- Participated in Pre-IPO auditing, enabled client's IPO on New OTC Market in China in 09/2017

ADDITIONAL

- **Credentials:** The R Programming Environment; Advanced R Programming; Building R Packages; Excel Skills Business: Advanced (On Coursera)
- **Languages:** English (GRE: 327/340); Mandarin (Native); Cantonese (Limited working proficiency)
- **Extracurricular Activities:** Equity Analyst: Fund Management Committee (managed over 1.1 million HKDs, outperformed Hang Seng Index by 6% in 2018); Public Relations Officer: Base of Youth Enlightenment