**Xinwei (Jason) Long**

Flat B, 15/F, Giovane, 201 Castle Peak Rd, Kowloon, Hong Kong

+852 60617109

jasonxinweilong@gmail.com

**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, valuated 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 (Conversational)
* **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