ADAM CHEN LONGHUI

longhuichen.2023@mqf.smu.edu.sg | +65 9882 6254 | https://www.linkedin.com/in/adamchen564
https://medium.com/@adamchen564 | https://github.com/adam5644

EDUCATION

Singapore Management University (SMU) **Jul 2023 – Jun 2024**
Master of Science in Quantitative Finance
- Summa Cum Laude (with Highest Distinction)

Nanyang Technological University (NTU) **Jun 2018 – Jun 2022**
Double Bachelor's Degree of Business Administration (Finance) and Accountancy
- Nanyang Full Scholarship

EXPERIENCE

Modular Asset Management Pte Ltd
Quantitative Research Intern **Jan 2024 – Jun 2024**
- Modular is a spin-off of Millennium
- Researched on NLP models to enhance trade idea aggregation
- Assisted in managing portfolio risk across multiple strategies

National University of Singapore (NUS)
Research Assistant **Dec 2023 – Dec 2023**
- Assisted a PhD student in the research of transformer models

WorldQuant (Singapore) Pte Ltd
Quantitative Research Consultant **Oct 2023 – Dec 2023**
- Optimized alpha-generating strategies using factor models and machine learning techniques

QTS Capital Management
Quantitative Research Intern **May 2023 – Oct 2023**
- QTS is founded by Dr Ernest P Chan, a well-respected author in the quantitative industry
- Assisted in the development of trading strategies

OCBC Securities Pte Ltd
Foreign Exchange Dealer **Aug 2022 – May 2023**

Freepoint Commodities LLC
Commodities Research Intern **May 2021 – Oct 2021**

PROJECTS

- Implemented a text summarizer using T5 Transformer-Based Seq2Seq language model
- Implemeneted a Transformer model to time-series data, incorporating features extracted with tsfresh, and statistical tests (Mann-Whitney, Benjamini-Yekutieli)
- Implemented an ANN combined with NLP techniques on audit opinions to predict credit ratings
- Conducted time series analysis using 10 machine learning models, including Elastic Net and ARIMA, to forecast financial metrics
- Implemented a regime-shift rebalancing strategy using K-Means Clustering to hedge the S&P500
- Developed a volatility-based option arbitrage strategy utilizing 4 modified GARCH models
- Performed statistical evaluations on modified versions of the Fama-French 3-Factors Model
- Replicated Bitcoin's blockchain structure from the ground up
- Designed a high-performance orderbook matching system using (Goldman Sachs Codesprint 2018)
- Automated trade execution by integrating web scraping and API of IG Trading and Binance

ACHIEVEMENTS

- WorldQuant SMU Alphathon 2023 (Top 10)

- Refinitiv Systematic Portfolio Management Competition 2021 (1st Place)
- JP Morgan (Forage) Quantitative Research Program Certificate (2023)
- JP Morgan (Forage) Sales & Trading Program Certificate (2023)
- QuantInsti Executive Programme in Algorithmic Trading Certificate (2023)
- CFA Level 1 Passed
- Solved multiple mathematics and coding problems on platforms such as Leetcode, HackerRank and NowCoder

SKILLS

- Python, SQL, VBA, C++, R, MQL4
- MS SQL Management Studio, Bloomberg, Refinitiv Eikon
- English, Mandarin