

Chun Hei Hung

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Education

London School of Economics and Political Science (LSE)

MSc Econometrics and Mathematical Economics

Sept 2022 - Jan 2024

Ranked 4th out of 45 in cohort for pre-sessional examinations.

University of Oxford

BA Philosophy, Politics, and Economics

Sept 2018 - Jul 2021

First Class Honours, Ranked 6th out of 229 in Cohort. Markby Scholarship.

Experience

Macro Finance Research Program, University of Chicago

Sept 2023 - Present

Research Professional for Nobel winner Professor Lars Peter Hansen & Professor Yueran Ma

- *Comparative Valuation Dynamics in Production Economies*: Utilized deep neural networks to solve HJB equations for asset pricing models with financial intermediaries and heterogeneous agents exposed to long-run risk and stochastic volatility. Computed risk prices and evolution of the stochastic discount factor. Solution illustrated [here](#).
- *QuantMFR*: Developed computational package for PhD Asset Pricing class, which solves habit formation models using small-noise expansion methods, Hidden Markov models using EM/Gibbs sampling, and computes impulse response functions.
- *Robust Inattentive Discrete Choice*: Adapted coordinate descent algorithm to solve optimization problem with uncertainty aversion and attention costs. Solution illustrated [here](#).
- *Bankruptcy Resolution*: Derived main results and wrote theoretical appendix for model in which defaulting firms are either liquidated or restructured, showing that better bankruptcy institutions result in smaller output losses caused by nonfundamental credit booms.

McKinsey & Company, London

Sept 2021 - Sept 2022

Business Analyst

- Conducted detailed analysis of deals data and principal interviews for a PE client, benchmarking their performance against competitors and identifying strategic growth opportunities.
- Performed due diligence for a PE client's acquisition in the finance sector, developing market growth models and revenue projections to inform investment recommendations.
- Managed a digital transformation for a public sector client, leading an engineering team through an agile framework to deliver solutions aligned with public mandate requirements.

Skills/Interests

Languages: Cantonese, English, Mandarin, German.

Coding: Python, Julia, R, MATLAB, Stata.

Extracurricular: Competed on ITV quiz show [University Challenge](#).