Franco Ho Ting Lin

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Experience

- **Analyst** April 2019–
  CPP Investment Board *Toronto, Canada*
  Continued and expanded on the research project from the internship. Currently working on the Nowcasting problem.
- **Research Intern** Sep 2018–March2019
  CPP Investment Board *Toronto, Canada*
  As a part of the Research & Innovation Group, I worked on a Disruptor Identification model that would classify the high growth companies.
- **Research Intern** May 2018 – Aug 2018
  University of Toronto & TMX Group *Toronto, Canada*
  I worked on the Abnormal Trading Activity Detection project where we applied models that performed dimensionality reduction and clustering at the same time. The outliers within the latent space were then flagged as the abnormal activity.
- **Junior Analyst** Apr 2017–Aug 2017
  Data and Analytics, Maxus Global *Toronto, Canada*
- **Teaching Assistant** Sep 2016–Dec 2016
  MATH 316 - Complex Variables, McGill University *Montreal, Canada*
- **Data Analyst Intern** Jan 2016–Aug 2016
  Exagens *Montreal, Canada*

Education

- **MSc in Applied Computing, concentration in Data Science** Sep 2017 – Dec 2018
  University of Toronto, Department of Computer Science *Toronto, Canada*
  concentration in Data Science
- **BSc in Mathematics** 2012–2016
  McGill University, Department of Mathematics and Statistics *Montreal, Canada*
  Major Mathematics, Minor Computer Science

Projects & Publications

- **Double Deep Q-Learning for Optimal Execution** [preprint]
  Presented at SIAM Conference on Financial Mathematics & Engineering - 2019
  `https://arxiv.org/abs/1812.06600`
- **Disruptor Identification**
  Internship Research Project - CPP Investment Board & University of Toronto
  `https://francohtlin.github.io/cppib_poster.pdf`
- **Abnormal Trading Activity Detection**
  Internship Research Project - TMX Group & University of Toronto
  `https://francohtlin.github.io/tmx_poster.pdf`
- **Dynamic Asset Allocation for Pairs Trading**
  STA 2202 (Time Series Analysis) - University of Toronto
  `https://francohtlin.github.io/dynamic-asset-allocation.pdf`
- **Uncertainty Guided Recommendation with Bandits**
  CSC 2541 (Scalable and Flexible Models of Uncertainty) - University of Toronto
  `https://francohtlin.github.io/uncertainty-bandits.pdf`

Technical and Personal skills

- **Programming Languages:** Proficient in: Python, Matlab, Java, R, SQL
  Also foundational knowledge in: C, OCaml.
- **Languages:** Cantonese (Professional working proficiency), English (Native or bilingual proficiency), Mandarin (Professional working proficiency)