Franco Ho Ting Lin

44 Gerrard Street West, Toronto, ON, Canada

francohtlin@gmail.com • francohtlin.github.io • francohtlin

Experience

- **Analyst** — April 2019–
  Research and Innovation Group, CPP Investments — *Toronto, Canada*
  Currently I am researching models to nowcast/forecast economic variables. I am also researching systematic trading strategies across multi asset classes

- **Research Intern** — Sep 2018–March2019
  Research and Innovation Group, CPP Investments — *Toronto, Canada*
  Using NLP and Machine Learning, we researched models to forecast future fundamental variables and developed a suite of factors based on a classifying which companies are disruptors or not.

- **Research Intern** — May 2018 – Aug 2018
  Toronto Stock Exchange & University of Toronto — *Toronto, Canada*
  A joint project with TSX and UofT where we worked on detecting abnormal trading behaviour using high frequency data only available at the exchange.

- **Teaching Assistant** — Sep 2016–Dec 2016
  MATH 316 - Complex Variables, McGill University — *Montreal, Canada*

Education

- **MSc in Applied Computing** — Sep 2017 – Dec 2018
  University of Toronto, Department of Computer Science — *Toronto, Canada*
  Supervised by Professor Sebastian Jaimungal

- **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**
  Presented at the SIAM Financial Mathematics Conference 2019 - (University of Toronto)
  `https://arxiv.org/abs/1812.06600`

- **Disruptor Identification**
  Research Project - (CPP Investments & University of Toronto)
  `https://francohtlin.github.io/files/cppib_poster.pdf`

- **Abnormal Trading Activity Detection**
  Research Project - (University of Toronto & Toronto Stock Exchange)
  `https://francohtlin.github.io/files/tmx_poster.pdf`