

# Franco Ho Ting Lin

44 Gerrard Street West, Toronto, ON, Canada

✉ francohtlin@gmail.com • 🌐 francohtlin.github.io • in francohtlin

## Experience

---

- Research Analyst** April 2019–  
○ *Research and Innovation Group, CPP Investment Board* *Toronto, Canada*
  - Currently working on the GDP nowcasting problem
  - Developing factors for macro portfolios
- Research Intern** Sep 2018–March 2019  
○ *Research and Innovation Group, CPP Investment Board* *Toronto, Canada*
  - Research on a suite of factors based on a classifying which companies are disruptors or not
  - Research other sentiment based factors
- Research Intern** May 2018 – Aug 2018  
○ *University of Toronto & TSX* *Toronto, Canada*

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*
- Statistics Intern** Jan 2016–Aug 2016  
○ *Exagens* *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 (UofT)** [preprint]  
<https://arxiv.org/abs/1812.06600>
- **Disruptor Identification (CPPIB & UofT)**  
[https://francohtlin.github.io/cppib\\_poster.pdf](https://francohtlin.github.io/cppib_poster.pdf)
- **Abnormal Trading Activity Detection (TSX & UofT)**  
[https://francohtlin.github.io/tmx\\_poster.pdf](https://francohtlin.github.io/tmx_poster.pdf)
- **Uncertainty Guided Recommendation with Bandits (CSC 2541 UofT)**  
<https://francohtlin.github.io/uncertainty-bandits.pdf>