

Man Fung (Heman) LEUNG

Phone: +852 3943 8535 ◇ Email: heman@link.cuhk.edu.hk ◇ Web: hemanlmf.github.io

EDUCATION

The Chinese University of Hong Kong

M.Phil. in Risk Management Science

Aug 2019 - Present

CGPA: 4.00/4.00

B.Sc. in Quantitative Finance and Risk Management Science, First Class Honors Sep 2015 - Jul 2019

Minor in Statistics

University of California, Davis

Academic Exchange, UC Education Abroad Program

Sep 2017 - Dec 2017

EXPERIENCE

Chinese Academy of Science, Institute of Software

Jun 2019 - Jul 2019

Research Intern

Beijing, China

- Analyzed the ideas behind different cutting-edge image classification networks
- Designed a deep hand pose detection model with 98.6% validation accuracy using Python
- Extended the developed model to a web-based application with the other two teammates

The Chinese University of Hong Kong, Finance Department

Sep 2018 - Dec 2018

Practicum

Hong Kong

- Explored and extracted high-level features from volatility surface using machine learning
- Hypothesized and tested the causality between stock return and features in multiple models
- Developed a trading algorithm to profit from the tested causality for Contrendian Limited

Hong Kong Monetary Authority, Research Department

Jun 2018 - Aug 2018

Summer Intern

Hong Kong

- Investigated the impact of IPO on interbank and exchange rate markets using econometrics
- Optimized research procedures by employing automation and NLP with JavaScript and R
- Conducted preliminary analysis in a SME financing project collaborated with the FSB

Ernst & Young Advisory Limited, Risk Advisory

May 2017 - Aug 2017

Summer Intern

Hong Kong

- Developed an impairment analytics tool in an IFRS 9 project for CCB (Asia) with VBA
- Designed and conducted statistical tests and adjustments on PD and LGD models
- Collaborated with other teams to prepare disclosure guidance and strategic advice

AWARD

Centaline Charity Fund Scholarships

Sep 2015 - Present

CLP Centenary Scholarship

Aug 2018

Best Essay Award 2015-16, Silver Award

Mar 2017

Peak Time 2016, 1st Runner-up

Apr 2016

TECHNICAL SKILLS

Programming

R, C/C++, Python, VBA, JavaScript, Java

Publishing

R Markdown, TeX/LaTeX, HTML 5

Tools

MS Office, Eviews, Bloomberg Terminal, GIMP