

## LEUNG Man Fung, Heman

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### EDUCATION

- Sep 2019 – Present    **The Chinese University of Hong Kong (CUHK)**  
**M.Phil. in Risk Management Science**
- Sep 2015 – Jul 2019    **The Chinese University of Hong Kong (CUHK)**  
**B.Sc. in Quantitative Finance and Risk Management Science**, First Class Honors  
Academic awards: CCF Scholarships, CLP Centenary Scholarship, Dean's lists, Best Essay Award
- Sep 2017 – Dec 2017    **University of California, Davis (UC Davis)**  
**Academic Exchange, UC Education Abroad Program**

### WORK AND RESEARCH EXPERIENCE

- Jun 2019 – Jul 2019    **Chinese Academy of Science, Institute of Software**, Research Intern
- 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
- Sep 2018 – Dec 2018    **The Chinese University of Hong Kong, Finance Department**, Practicum
- 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
- Jun 2018 – Aug 2018    **Hong Kong Monetary Authority, Research Department**, Summer Intern
- 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
- May 2017 – Aug 2017    **Ernst & Young Advisory Limited, Financial Services Risk Management**, Summer Intern
- 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

### AWARDS AND ACHIEVEMENTS

- Feb 2018 – Mar 2018    **J.P. Morgan Asset & Wealth Management Challenge 2018**, National Finalist
- Tailored a portfolio with 6.3% long-run annual return for an ultra high net worth client
  - Reduced cyclical risk and liquidity risk through a blend of active and passive vehicles
  - Improved traditional mean-variance approach by applying extreme value theory
- Jan 2016 – Apr 2016    **Peak Time 2016**, 1st Runner-up
- Conducted valuation and growth analysis on 3 cases from green, hotel and IT industries
  - Presented publicly in the international final round held in Riga, Latvia
  - Interpreted over 10 data sets in 2 business simulations to formulate winning strategies

### LEADERSHIP AND COMMUNITY SERVICES

- Feb 2016 – Feb 2017    **The China Trade Society**, Academic Officer
- Researched information about Chinese financial market and real economy
  - Organized multiple financial workshops for over 400 members
  - Supplied troubleshooting, analysis and technical solutions for the society's events
- Sep 2015 – Aug 2018    **Lee Woo Sing College**, Leading Green Life Ambassador
- Participated in the first Bioblitz event in HK as both volunteer and social media administrator
  - Initiated a green shop project to promote green lifestyle and sustainable business
  - Led a team of 20 to manage a rooftop organic farm and support student farming

### SKILLS

- Languages            Fluent spoken and written Chinese and English
- Computer            Proficient in MS Office, R, C, Python, VBA, Eviews, HTML 5  
Intermediate in Java, Bloomberg Terminal, CEIC, SQL, GIMP, TeX/LaTeX