

# Man Fung (Heman) LEUNG

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## EDUCATION

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### **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

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### **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

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Centaline Charity Fund Scholarships

Sep 2015 - Present

CLP Centenary Scholarship

Aug 2018

Best Essay Award 2015-16

Mar 2017

Peak Time 2016, 1st Runner-up

Apr 2016

## TECHNICAL SKILLS

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### **Programming**

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

### **Publishing**

R Markdwon, TeX/LaTeX, HTML 5

### **Tools**

MS Office, Eviews, Bloomberg Terminal, GIMP