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
- Explored the development of neural network for personal devices with web application
- Developed a deep hand pose detection model with 98.6% validation accuracy using Python
- Documented the methodology and experimental results 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