Man Fung (Heman) LEUNG

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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 Markdwon, TeX/LaTeX, HTML 5
Tools	MS Office, Eviews, Bloomberg Terminal, GIMP