LEI (TESSIE) JIN

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EDUCATION

The University of California, Berkeley - Haas School of Business, Berkeley, CA *Expected March 2020*
Master of Financial Engineering

Nanyang Technological University (NTU), Singapore *Aug. 2012 - June 2016*
Bachelor of Engineering, Electrical & Electronic Engineering, Computer Engineering
Graduated with First Class Honors, Dean's List: 2013 - 2016, Singapore SM2 full Scholarship: 2011 – 2016

EXPERIENCE

WorldQuant San Francisco
Equity Quantitative Researcher, Independent Portfolio, Intern *Oct. 2019 – Expected Jan. 2020*

- Searched Alpha and developed trading strategy for a long-short global equity portfolio of $900 millions managed by Aditya Prakash
- Evaluated 2000+ stocks using multifactor model with credit card data (Yodlee), derived 10+ signals and achieved 2.0 IR on average.
- Analyzed supply chain relationship data (Revere), predicted stock return based on the performance of its suppliers and customers.

Neuberger Berman Asset Management New York and Singapore
Data Scientist & Quantitative Researcher, Equity Research, Associate *Aug. 2017 - Jan. 2019*

- Constructed the entire discretionary and systematic data-driven equity investment research pipeline based on multiple large alternative datasets, such as credit card data (Second-Measure), web-searching data (Jumpshot) and social media data (Thinknum).
- Searched alpha in transactional data, designed and backtested more than 40 quantitative signals covering 800 stocks in US market, and achieved 2.0 Sharpe ratio on average. Signals include customer loyalty, store penetration and competitor affinity analysis.
- Conducted demographic and geographic analysis on the customer component by analyzing purchasing pattern. Worked closely with fundamental portfolio managers to identify 200+ investment opportunities, generated revenue of $10 million+ in live trading.
- Studied the impact of 10K report sentiment on the firm's future stock returns by applying machine learning models and NLP technics.

GIC (Singapore Sovereign Wealth Fund) Singapore
Data Scientist, Equity Big Data Investment, Associate *Dec. 2016 – Jul. 2017*

- Evaluate more than 30 stocks in the telecommunication sector with multi-factor model based on company earnings factors and the behavior pattern of different subscriber groups. The strategy achieved sharpe ratio of 2.5.
- Identified companies' core business and discovered linkages among companies and sectors by conducting natural language processing on companies' annual reports. Results were used as key factors for portfolio construction.
- Constructed alpha-capturing strategy by evaluating portfolio managers' past performance and dynamically allocating holdings.

Software Developer, Innovation Lab, Associate *Jul. 2016 – Dec. 2016*

- Developed a collaborative communication platform based on AngularJS framework with intensive use of JavaScript and HTML.
- Conducted in-depth usage analysis on the trading platform and tuned its performance to enable timely execution.

Citigroup Singapore
Specialist, Equity Investment, Intern *Aug. 2014 – Jan. 2015*

- Managed the equity portfolio of 20+ CitiGold clients with relationship manager. Coordinated Corporate Actions services in various stock markets. Applied Python programs to automate manual processes and largely increase the efficiency.

PROJECTS

Reinforce Learning: Supervised by Ronald Kahn, Global Head of Equity Research, BlackRock *Dec. 2019 – Mar. 2020*

- Pairs trading strategy optimization using the reinforcement learning method: a cointegration approach

Sentiment Analysis: Supervised by Ronald Kahn, Global Head of Equity Research, BlackRock *Aug. 2019 – Nov. 2019*

- Alpha searching based on sentiment analysis of stock recommendation articles from collaborative investment platforms.

Market Microstructure: Supervised by Mael Barut, Co-founder, Galois Capital *Aug. 2019 – Nov. 2019*

- Predicted short-term prices of crypto currency based on order book data using multi-factor models.

Neural Network: Supervised by Lipo Wang, Professor, NTU *Mar. 2016 – Jun. 2016*

- Predicted stock price using recurrent wavelet neural network, improved accuracy by 16% compared with previous research.

SKILLS

Mathematics and Finance: Statistics, Time-Series Analysis, Machine Learning, Derivatives, Equity and Currency, Fixed Income.

Programming: Excellent in Python, Pyspark, AWS and Databricks. Proficient in C++, R, MATLAB, SQL and MapReduce.