Laurence JIN

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EDUCATION

Carnegie Mellon University Aug 2024 - Dec 2025 (Expected)
Incoming student of the M.Sc. in Computational Finance program New York, USA

The Chinese University of Hong Kong Sep 2019 - Jul 2024
B.Sc. in Quantitative Finance and Risk Management Science (Minor in Statistics) Shatin, Hong Kong

- Cumulative GPA: 3.664 / 4.00; Major GPA: 3.725 / 4.00 (First Class Honors)
- Relevant Coursework: Stochastic Modelling & Simulations, Stochastic Processes, Statistical Computing & Inference, Time Series, Financial Derivatives (Quantitative), Data Structures & Algorithms, Database Systems, Deep Learning
- Academic Honors and Awards: Department of Statistics Scholarships (top 2 in RMSC major), Dean's List, Master's List

McGill University Jan 2023 - May 2023
Exchange Student, Faculty of Science Montreal, Canada

- Term GPA: 4.00 / 4.00
- Relevant Coursework: Matrix Numerical Analysis, Statistical Learning, Ordinary Differential Equations

INTERNSHIP EXPERIENCE

Dymon Asia Capital (HK) Ltd. Aug 2023 - Dec 2023
Quantitative Research Intern, MSIF-Portfolio Management Department Central, Hong Kong

- Responsible for data loading and verifying from various financial vendors, including Bloomberg, MSCI, FactSet, etc.
- Designed efficient SQL database schemas and optimized query performance to ensure seamless data retrieval for PM
- Developed web scraping tools (Python Selenium) to automate data extraction; facilitated data accuracy and consistency

Prudential Holdings Ltd. May 2023 - Aug 2023
Actuarial Intern, Asset / Liability Management (Group Investment) Central, Hong Kong

- Generated stochastic simulation sets under risk-neutral scenarios; deeply involved in data collection, parameters refinement and testing to meet calibration targets
- Assisted in research and further development of modelling process, improved the workflow using Python automation
- Performed market-consistent valuations for multiple countries and real-world projections based on simulation sets

China Galaxy Securities Co., Ltd. Jun 2022 - Aug 2022
Data Analyst Intern, Securities Finance Department Beijing, China

- Calculated P&L, VaR and sensitivities of several portfolios, implemented P&L attribution analysis and backtesting
- Investigated on stock ratings and trading behaviors, collaborated in pricing model refinement and optimization
- Tracked domestic financial market movements and regulatory environment, analyzed credit market data using Python

Minsheng Equity Investment Fund Management Co., Ltd. May 2021 - Aug 2021
Industry Research Intern, Investment Management Department Beijing, China

- Conducted research and analysis on target client profiles and relevant industry (photovoltaic, autonomous vehicle)
- Appraised comparable listed companies valuation (EV/EBITDA, P/E, DCF) and comparable transactions valuation
- Assisted in drafting pitch books for potential transactions, composed marketing materials for reporting purposes

PROJECT EXPERIENCE

Structured Notes Pricing (Equity-Linked Note) Sep 2023 - Dec 2023
Determined a Participation Rate to ensure the profitability of this derivative Shatin, Hong Kong

- Derived and interpolated the Black-Scholes implied volatility surfaces with real option quotes from Bloomberg, implemented Dupire's equation and Gatheral's method to calibrate local volatility surfaces for simulation purposes
- Designed, restructured and optimized Python algorithms for numerical methods in matrix computations / differentiation, successfully decreased the program's calculation time by at least 80%

CUHK Business School Postgraduate Admission Data Research Feb 2022 - Aug 2023
Research Assistant, Faculty of Business Administration Shatin, Hong Kong

- Developed and implemented data analysis utilizing Python / Excel on CUHK Graduate School candidate profiles, processed and clustered over 250,000 data points for 5 consecutive academic years
- Visualized the data (Matplotlib, Tableau) and designed graphs & charts for reporting analysis results

CuSell (Course Project for Software Engineering) Jan 2022 - Apr 2022
Designed for providing CUHK students with a platform to trade second-hand merchandise Shatin, Hong Kong

- Scripted in HTML / CSS / JavaScript; designed and developed ornamented, user-friendly UI & web pages
- Built connection and integrated front-end user-facing interfaces with back-end web server framework (Python Django)
- Regularly maintained, managed, and updated project codes on GitHub with the latest dependencies

SKILLS & OTHERS

- **Software:** Experienced with Visual Studio Code, GitHub, Bloomberg, Wind, Microsoft Azure, SSMS
- **Programming:** Python (OOP, data analysis & visualization), R, MATLAB, Excel VBA, Java, C, C++, Linux Command
- **Database Management:** Knowledgeable in DBMS (SQL Server, MySQL, Microsoft Access, etc.)