

# Laurence JIN

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Address: CUHK, Shatin, N.T., Hong Kong SAR

## EDUCATION

### The Chinese University of Hong Kong

Sep 2019 - Jul 2024 (Expected)

*B.Sc. in Quantitative Finance and Risk Management Science*

Hong Kong

*Candidate Minor in Statistics*

- Cumulative GPA: 3.69 / 4.00, Major GPA: 3.75 / 4.00
- Relevant Coursework: Risk Management (Statistical Modelling, Stochastic Simulation), Statistics (Time Series, Applied Regression, Categorical Data Analysis, Stochastic Processes), Finance (Financial Derivatives, Fixed Income Securities), Computer Science (Database Systems, Data Structure)
- Academic Honors and Awards
  - Dean's List (Top 10% in Faculty) 2020 - 21, 2021 - 22
  - Master's List (Outstanding Academic Performance at College) 2020 - 21, 2021 - 22
  - Department of Statistics Scholarships (Top 2 in Risk Management Science) 2021 - 22
  - Yasumoto International Exchange Scholarship 2022 - 23

### McGill University

Jan 2023 - Apr 2023

*Exchange Student, Faculty of Science*

Montreal

- 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 - Present

*Quantitative Research Intern, MSIF-Portfolio Management Department*

Hong Kong

### Prudential Holdings Ltd.

May 2023 - Aug 2023

*Actuarial Intern, Asset / Liability Management (Group Investment)*

Hong Kong

*Contracted with Robert Walters Ltd.*

- 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, ameliorated the workflow by 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

*Summer Analyst Intern, Securities Finance Department*

Beijing

- Calculated P&L, VaR and sensitivities of several potential portfolios based on historical returns, implemented P&L attribution analysis and backtesting
- Conducted research on stock ratings and trading behaviors, implemented 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

*Investment Manager Intern, Investment Management Department*

Beijing

- Conducted research and analysis on target client profiles and relevant industry (photovoltaic, autonomous vehicle)
- Participated in analyzing comparable listed companies valuation and comparable transactions' valuation
- Assisted in drafting important pitch books for potential transactions and delineation of marketing materials

## PROJECT EXPERIENCE

### The Chinese University of Hong Kong

Feb 2022 - Jul 2022

*Student Helper (Part-time), Faculty of Business Administration*

Hong Kong

- Developed and implemented data analysis using Python / Excel regarding students who applied for CUHK Graduate School Programs under Business Administration
- Visualized the data and designed graphs & charts for reporting analysis results

### CuSell (Course Project for Software Engineering)

*Designed for providing CUHK students with a platform to trade second-hand merchandise*

- 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 (Django)
- Regular maintenance, management, and update of project codes on GitHub

## LEADERSHIP EXPERIENCE

### Science Student Academic Advisors

Sep 2023

*Student Advisor*

Hong Kong

- Provided advices to the students of the Faculty of Science via the consultation sessions
- Shared first-hand experience in course selection, academic planning and experiential learning opportunities

### Three Heart Club, Voluntary Teaching

Dec 2020

*Voluntary Teacher*

Luanchuan, Luoyang

- Conducted several voluntary teaching activities targeting at students in remote areas
- Delivered six lectures related to modern computer science development and basic programming (VPL)
- Organized sharing sessions regarding self-learning for around 200 students; Facilitated the process of each event

### SKILLS & LANGUAGES

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- **Software:** Experienced with MS Office Suit; Frequent user of VS Code, RStudio, MATLAB
- **Computer:** Proficient in Python (Data Analysis / Visualization, OOP), R, Excel VBA; Basic knowledge of C, C++, Java
- **Database Management:** Knowledgeable in DBMS (SQL, MySQL, etc.)
- **Language:** Fluent in English (IELTS 7.5), Mandarin (mother tongue)