


Laurence JIN

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Address: Wu Yee Sun College, 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 (Minor in Statistics)

Shatin, Hong Kong

- Cumulative GPA: 3.69 / 4.00; Major GPA: 3.75 / 4.00 (First Class Honors Expected)
- Relevant Coursework: Stochastic Modelling & Simulations, Time Series, Statistical Inference, Categorical Data Analysis, Stochastic Processes, Regression, Financial Derivatives, Fixed Income Securities, Database Systems, Data Structure
- Academic Honors and Awards: Department of Statistics Scholarships (top 2 in major), Dean's List (top 10% in faculty), Master's List (top 1 in major), Yasumoto International Exchange Scholarship

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 checking from various financial vendors, including Bloomberg, FactSet, MSCI, etc.
- Implemented data retrieval, cleaning and transformation (SQLAlchemy, Pandas) in order to engender alpha signals
- Scripted in Python and SQL; built tools for web scrapping and constructed alternative databases to reposit data sets

Prudential Holdings Ltd.

May 2023 - Aug 2023

Actuarial Intern, Asset / Liability Management (Group Investment)

Central, Hong Kong

Contracted with Robert Walters (HK) 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, 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 Black-Scholes implied volatility surfaces with real option quotes from Bloomberg, implemented Dupire's equation and Gatheral's method to calibrate local volatility surfaces
- Designed, restructured and optimized Python algorithms for numerical methods in matrix computations / differentiation, successfully reduced the simulation program's complexity and 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 (Django)
- Regularly maintained, managed, and updated project codes on GitHub with the latest dependencies

SKILLS & LANGUAGES

- **Software:** Experienced with VS Code, Bloomberg, Wind, Microsoft SSMS; frequent user of MS Office Suit
- **Programming:** Python (OOP, data analysis & visualization), R, MATLAB, Excel VBA, Java, C, C++, Linux Command
- **Database Management:** Knowledgeable in DBMS (SQL Server, MySQL, MS Access, etc.)
- **Language:** Fluent in English (IELTS 7.5), Mandarin (native), Cantonese (basic)