LAURENCE JIN

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EDUCATION

CARNEGIE MELLON UNIVERSITY, TEPPER SCHOOL OF BUSINESS — New York, NY
M.Sc. in Computational Finance - MSCF — ***GRE Quant: 170 / 170*** — 8/24 - 12/25
- Upcoming Coursework: Stochastic Calculus, Machine Learning, Financial Computing (Python, C++) & Optimization, Simulation Methods for Option Pricing

THE CHINESE UNIVERSITY OF HONG KONG — Shatin, Hong Kong
B.Sc. in Quantitative Finance and Risk Management Science — ***First Class Honors*** — 9/19 - 7/24
- Cumulative GPA: 3.66 / 4.00; Major GPA: 3.73 / 4.00 (Minor in Statistics)
- Relevant Coursework: Stochastic Modelling & Simulations, Stochastic Processes, Statistical Computing & Inference, Time Series, Advanced Derivatives, Data Structures & Algorithms, Database Systems, Deep Learning
- Honors and Awards: Department of Statistics Scholarships (top 2 in RMSC major), Dean's List, Master's List

MCGILL UNIVERSITY — Montreal, Quebec
Semester Exchange Student, Faculty of Science — ***Term GPA: 4.00 / 4.00*** — 1/23 - 5/23
- Relevant Coursework: Matrix Numerical Analysis, Statistical Learning, Ordinary Differential Equations

EXPERIENCE

DYMON ASIA CAPITAL (HK) LTD. (Leading hedge fund in Asia with US$5.7 billion AUM) — Central, Hong Kong
Quantitative Research Intern, MSIF-Portfolio Management Department — 8/23 - 12/23
- 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
- Developed web scraping tools (Selenium) to automate data extraction; facilitated data accuracy and consistency

PRUDENTIAL HOLDINGS LTD. (Global leading insurance and asset management company) — Central, Hong Kong
Actuarial Intern, Asset / Liability Management (Group Investment) — 5/23 - 8/23
- 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. (Top-tier investment bank in China) — Beijing, China
Data Analyst Intern, Securities Finance Department — 6/22 - 8/22
- 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. — Beijing, China
Industry Research Intern, Investment Management Department — 5/21 - 8/21
- 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

PROJECTS

A QUANTITATIVE PORTFOLIO CONSTRUCTION STRATEGY — 1/24 - 4/24
- Integrated Bayesian shrinkage, Black-Litterman model and multi-factor models in re-evaluating posterior predictive moments of stock returns, reduced estimation errors by optimizing the balance between bias and variance.
- Backtested the portfolio performance via Backtrader and QuantStats (Python packages), achieved a Sortino ratio of 1.1 and a CAGR of 15.89% over a four-year period

STRUCTURED PRODUCTS PRICING (Equity-Linked Note) — 9/23 - 12/23
- 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%

CUSELL (An online second-hand trading platform for CUHK students) — 1/22 - 4/22
- 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

ADDITIONAL INFORMATION

- **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.)