LAURENCE JIN

+852 9516-4162 | www.linkedin.com/in/laurence-jin | laurencj@andrew.cmu.edu
github.com/laurence1126

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

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, 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 — 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, Statistics

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 for PM
- Developed web scraping tools (Python 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

STRUCTURED PRODUCTS PRICING (EQUITY-LINKED NOTE) — Shatin, Hong Kong
Determined a Participation Rate to ensure the profitability of this derivative — 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%

CUHK BUSINESS SCHOOL POSTGRADUATE ADMISSION DATA RESEARCH — Shatin, Hong Kong
Research Assistant, Faculty of Business Administration — 2/22 - 8/23

- 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) — Shatin, Hong Kong
Designed for providing CUHK students with a platform to trade second-hand merchandise — 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.)