

Jason Lin

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Summary

With a focus on algorithmic trading, I am competent to initiate and develop the complete process from proposing algo strategies, backtest, pilot-trade, to live-trade, including historical tick data collection, backtest engine development, trading account application, market access and connectivity test, trading system development, as well as P&L generation. With solid technical/programming background, fundamental equities/futures/options trading knowledge, and hands-on experience in backtest and paper trade, I am looking for a role that leverages programming and computation power to maximize the excess return of a portfolio and maintain a proper sortino ratio, by algorithmic strategies and technologies.

Work Experience

CASH Algo Finance Group (A propriety trading firm)

Hong Kong

Quant-Finance Engineer

09/2014 – present

CASH Algo Finance Group is a subsidiary of Celestial Asia Securities Holdings Limited (1049.HK)

- Algorithmic Trading
 - Managed an algo paper-trade portfolio and risk control in US stock market. Implemented the strategy and developed the automatic trading programs in C++/Python. Monitored trading and maintained PnL reporting.
 - Assisted in a few algo strategies involving China index future markets, global commodities, and HK markets.
- Trading Systems & Backtest Engine:
 - Used C++ to build algo trading systems on top of Interactive Broker and its C++ API.
 - Developed a C++ backtest engine that mimics real order matching and execution, based on tick data with level 1 Bid/Ask prices and volumes.
- Tick Data Collection and Processing
 - Wrote C++/Java/Python to automatically collect and convert (to snapshot and OHLC data) realtime and historical tick data from Bloomberg API, HKEx, eBroker, etc, for quantitative research and backtest.

Hedwige Kapital

Hong Kong / Shenzhen

Part-time Quantitative Researcher & Developer

10/2015 – present

- Quantitative Enhanced Index Fund (EIF)
 - Currently working with fund manager on a quantitative EIF portfolio design and optimization.

Microsoft

Beijing

Software Engineering Intern

03/2014 – 09/2014

- Microsoft Cloud Computing and Smart City Showcase Project
 - Built diverse 3D animations, data visualization, and interactions on a super large panorama screen.
- Microsoft Global Hackathon 2014 Project - Chinese Calligraphy Input Source (Top 23)
 - Created an input method that enables Chinese calligraphy handwriting experience based on XNA game framework and Windows Phone SDK. The algorithm traces the trails of users' finger points, calculates the distance, velocity, and direction between touch points, and uses the calligraphy brush texture to draw artwork.
- WebGL-based 3D Interactive Scenario Remote Simulator and Debugger
 - Developed a tool to enable remote simulating, debugging, and monitoring of the applications deployed on large screens in museums/ exhibition centers. I built client/server/client architecture and applications that constantly capture real-time screenshots and renders images on 3D models.

Tencent

Shenzhen

Software Engineering, Summer Intern

07/2010 – 01/2011

- Tencent Agile R&D Project Management System
 - Engaged in full-stack development, including product design, back-end new feature development, front-end performance optimization, and bug fix.

Vanke

Shenzhen

Project Assistant Intern

09/2011 – 10/2011

- Philanthropy projects with China Asset Management Co.,Ltd.
 - The program aims to save children who are born with severe heart attacks. I independently interviewed with medical doctors, volunteers, donators, etc to collect user requirements and converted them into software functions.
 - Designed and prototyped a cross- role and cross-function workflow automation & management system to enable synchronizing information and workflow statuses.

The Chinese University of Hong Kong

Hong Kong

Part-time Teaching Assistant

02/2013 – 05/2013

- Assisted Department of Computer Science and Engineering in: managing and evaluating the master course assignments, projects and exams; applying for national research grants; creating slides and posters for IEEE Big-Data research conference.

Skills

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|------------------------------|---|
| <i>Programming</i> | C++, Python, Linux and Bash Scripts > Java, Node.js (JavaScript) > SQL/NoSQL > C# |
| <i>Finance & Trading</i> | Pairs Trading arbitrage strategies, PnL generation and reporting, Bloomberg API, market data capturing and processing |
| <i>Languages</i> | English, Cantonese, Mandarin, Teochew dialect |

Education

The Hong Kong Polytechnic University

Hong Kong

Master of Philosophy in Systems Engineering, 2011-2014, full studentship

- GPA: 3.7/4. Courses and research subjects include Combinatorial Optimization, meta-heuristics, Decision Support System

Publications

- **Lin, C.**, Choy, K.L., Ho, G.T.S., Chung, S.H., & Lam, H.Y. (2014). Survey of Green Vehicle Routing Problem: Past and future trends. *Expert Systems with Applications*, 41(4), 1118-1138.
- **Lin, C.**, Choy, K.L., Ho, G.T.S., & Ng, T.W. (2014). A Genetic Algorithm-based optimization model for supporting green transportation operations. *Expert Systems with Applications*, 41(7), 3284-3296.
- **Lin, C.**, Choy, K.L., Ho, G.T.S., Lam, H.Y., Pang, G.K.H., & Chin, K.S. (2014). A decision support system for optimizing dynamic courier routing operations. *Expert Systems with Applications*, 41(15), 6917-6933.

101 citations. Cited by top journals like *European Journal of Operational Research*, *Networks*, *International Journal of Production Economics*.

Awards & Honors

- M.Phil. Full Studentship (331,200 HKD) 2011-2013, Hong Kong
- Significance Contribution to MCCO at Microsoft 2014, Beijing
- Top 23 in Microsoft 2014 ARD Hackathon 2014, Beijing

Personal Details

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| <i>Hobbies</i> | Hiking, Table Tennis, Cooking, UI Design, Movies |
| <i>Employment Eligibility</i> | Eligible to work in HK and Mainland China, no working visa required |