HANZ TAN YEW HANN

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EDUCATION

Columbia University — New York, NY
Master of Science in Financial Engineering — Aug 2024 – Dec 2025
Courses: Asset Pricing, Stochastic Models, Optimization, Deep Learning, Machine Learning, C++

London School of Economics and Political Science — London, GB
Bachelor of Science in Financial Mathematics and Statistics — Jun 2024
Awarded Degree: 1st Class Honors
Courses: Time Series, Derivatives, Risk Management, Stochastic Calculus, Monte Carlo Simulation

WORK EXPERIENCE

Intropic — London, GB
Research Analyst — Jan 2024 – Apr 2024
- Developed first-ever product prototype that takes user-defined rules on shareholder classification methodologies, and produces index rebalance forecasts and trades for a predefined universe of securities.
- Optimized internal shareholder structure research processes by building data pipeline that utilizes PostgreSQL schemas, FastAPI endpoints, and Retool dashboards; improved research efficiency by 30%.
- Deployed an automated service to scrape and parse shareholder structures from Japanese company filings on EDINET; service was pitched as a data product to JPX to aid in TOPIX index maintenance.

Intellibonds — London, GB
Quantitative Analyst — Oct 2023 – Dec 2023
- Conducted in-depth research on decomposition of yield curve adjustments using Principal Component Analysis for portfolio hedging and relative-value trading purposes; extended report with a trading strategy built around statistically-tested mean-reversion of 3rd Principal Component.
- Assessed predictive power of sentiment scores from a third-party vendor on corporate bond spreads.

Cross Light Capital — Kuala Lumpur, MY
Quantitative Analyst — Oct 2023 – Dec 2023
- Analyzed viability of price-based features as trading signals for cryptocurrency perpetual futures. Backtested factor model over 4 year span, achieving 22.4% annualized returns with 1.63 Sharpe OOS.
- Constructed simulations of Avellaneda-Stoikov market-making model on 1-second Bitcoin LOB data. Presented on development process and reasons for unrealistic simulation returns.
- Investigated strength of Google Trends search-interest data in forecasting returns of Bitcoin and Ether.

Intropic — London, GB
Research Analyst Intern — Jul 2023 – Sep 2023
- Implemented data pipeline to compute Chinese and Indian security free-float values from company filings; pipeline leverages AWS (EC2, S3) and PostgreSQL technologies, and was exposed through FastAPI endpoints. Increased regional forecast accuracy rates by 30% for out-of-sample index rebalances.
- Collaborated on development of FTSE Global alternative model by investigating discrepancies in daily forecasts between models, and by coding fixes and improvements to alternative model.
- Volunteered to be interim owner of FTSE Global models leading up to Q3 2023 Reconstitution. Addressed client queries on index rebalance model forecasts, overrode model errors, and fixed pipeline crashes.

SKILLS

Programming Languages: Proficient in Python and SQL, currently learning C++