

Simon Pun

Passionate Quant Analyst — Phone: (852) 6816 3204 — E-mail: simonpun123@gmail.com
Linkedin Profile — Google Scholar — Personal URL

Simon loves embracing challenges in quantitative finance. He is experienced in quantitative research in hedge funds with solid mathematical knowledge and machine learning skills. In addition, Simon excels in delivering research ideas in a fast-paced environment and is eager to execute them to production. He is a great team player and is native in Mandarin and Cantonese.

EMPLOYMENT

Qube Research & Technologies

Intern, Quantitative Research

Hong Kong SAR, China

October 2023 - Present

- Develop and deliver machine-learning strategies for APAC equities (mid-low frequency)
- Research various factors for equity investment in different markets
- Implement and test alpha models using Python

Department of Chemistry, The University of Hong Kong

Research Assistant Professor

Hong Kong SAR, China

January 2023 - September 2023

- Conducted research on AI for Chemistry
- Developed ML models for efficient Density Functional Theory calculation
- Collaborated with Hong Kong Quantum AI Lab in quantum chemistry

Representative Academic Publications:

- J. Chem. Phys. Vol. 159 (2023) 090901. *Q1 in Physical and Theoretical Chemistry, Rank: 2/45*

Department of Mathematics, Texas A&M University

Visiting Assistant Professor

College Station TX, USA

August 2019 - December 2022

- Developed scientific ML-based PDE solver
- Published high-quality research articles in peer-reviewed academic journals
- Mentored UG/PhD students and taught three mathematics courses per year

Representative Academic Publications:

- J. of Comp. Phys. Vol. 439 (2021) 110375. *Q1 in Mathematical Physics, Rank: 3/56*
- App. Math. & Comp. Vol. 425 (2022) 127044. *Q1 in Applied Mathematics, Rank: 7/327*
- J. of Sci. Comp. Vol. 96 (2023) 55. *Q1 in Applied Mathematics, Rank: 49/327*

OTHER EXPERIENCE

Platform of Challenge Data

Machine-Learning Data Challenger

Remote

April 2023 - July 2023

- Attended data challenges for stock return predictions & electricity price explanation
- Ranked above average in both challenges (as of July 2023)

Society for Industrial and Applied Mathematics Student Chapter at CUHK

Co-Founder & President

Hong Kong SAR, China

February 2017 - June 2019

- Organized industrial seminar delivered by practitioners from Bloomberg
- Delivered various research topics in weekly student seminar

EDUCATION

The Chinese University of Hong Kong (CUHK)

Doctor of Philosophy in Mathematics

Hong Kong SAR, China

August 2015 - July 2019

Tsinghua University

Bachelor of Science in Pure and Applied Mathematics

Beijing, China

August 2011 - July 2015

SKILLS

Languages English, Mandarin, and Cantonese

Mathematics Machine Learning, Deep Learning, Time Series Analysis, Probability & Statistics

Computing Python (NumPy, Pandas, Scikit-learn, XGBoost, LightGBM, Darts, AutoFeat), Tensorflow, PyTorch

AWARDS

Research Grants DMS-2208498, US National Science Foundations 2022

AMS-Simons Travel Grants, American Mathematical Society & The Simons Foundation 2021 - 2022

Award Scheme for Academic Research Personnel, Government of Macau SAR 2021

Early Career Travel Award, Society for Industrial and Applied Mathematics 2021

CUHK Research Postgraduate Student Grants for Overseas Academic Activities, CUHK 2018