Liron Chan

203-887-6066 | liron.chan@yale.edu

Education

Yale University   **New Haven, CT**
Bachelor of Science in Computer Science and Economics   August 2023 – May 2027 (Expected)
- **Cumulative GPA:** 3.95/4.00 | **Relevant Coursework:** Intensive Algorithms, Statistical Inference, Econometrics, Global Financial Crisis, Intermediate Machine Learning, General Equilibrium, Globalization

Harrow School   **London, United Kingdom**
GCSEs, A-Levels   September 2018 - June 2023
- **A-Levels:** 5A*s in Physics, Chemistry, Economics, Maths, Further Maths | **GCSEs:** 13 9s
- British Physics Olympiad Round 2 Gold (Top 24 in UK), British Maths Olympiad Round 2 Merit (Top 50 in UK)

Professional Experience

Susquehanna International Group   **New York, NY**
Incoming 2026 Quantitative Trading Intern   June 2026 - August 2026

Newmarket Capital   **Philadelphia, PA**
Structured Credit Summer Analyst   June 2025 - July 2025
- Calibrated credit-risk models to underwrite 2 Significant Risk Transfer (SRT) investments totaling $400 million
- Led the initiative to transform Newmarket's credit-risk modeling infrastructure by migrating a legacy @Risk Excel model into a vectorized, JIT-compiled Python Gaussian-copula engine — authoring ~80% of the code — to slash runtimes by 90% (30 min → <3 min for 100 000 scenarios)
- Automated portfolio reporting workflows (portfolio breakdown, time-series return simulations and PD/LGD distribution charts) to save 25 hrs/month across all of Newmarket's funds

Ernst and Young   **Hong Kong**
International and Transaction Tax Summer Analyst   July 2024 - August 2024
- Completed training on GAAP and corporate tax strategy (asset depreciation, delinquent credits, A/R advisory)
- Researched over twenty legal precedents on the permanent establishment status of subsidiaries in Asia and Europe, in order to help two Fortune 500 clients strategize to minimize their tax liabilities within foreign subsidiaries

State Street   **London, United Kingdom**
Global Markets Summer Analyst   May 2024 - June 2024
- Analyzed multi-manager portfolios vs. US/UK indices to evaluate credit risk of $10–100M securities lending trades
- Conducted data analysis within State Street's eFX system, focusing on currency pair volatilities, book depth, and pattern matching to minimize risk exposure within $1-2M e-trades

Extracurricular Activities

Yale Alternative Investments   **New Haven, CT**
Project Manager   September 2023 - Present
- Researched workflow automation, modeled the revenue growth of 30+ seed-Series C ventures, and presented 15+ potential investments to senior leadership at Lightspeed Venture Partners, an investment firm with $28bn AUM
- Modeled future cash flows and leveraged public comparables to help value three potential middle-market specialty chemical acquisitions for Altas, a private-equity firm with $10bn AUM

Yale Fed Challenge Team   **New Haven, CT**
Member   January 2025 - Present
- Selected to 15-member team representing Yale at the College Fed Challenge, guided by Professor William English
- Present weekly updates on international economic news, and led research project on tariff impacts on America

SKILLS & INTERESTS

Languages: English (Native), Mandarin (Fluent), Cantonese (Fluent)
Technical Skills: Python, NumPy, Pandas, PyTorch, C, C++, R, HTML, CSS, JavaScript
Interests: Go (5 dan, equiv. 2500 elo - HK National Team), Chess, Rock Climbing, Golf, Scuba Diving, Cooking