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Education Background

Hong Kong University of Science and Technology **09/2017-06/2021**

Bachelor of Science Second Honor Division I
Major: Statistics and Financial Mathematics, Minor in Business

Work Experience

***Instructional Assistant,* Department of ISOM, HKUST** **07/2021-Present**

- Working as an instructional assistant to assist in teaching of courses, delivering tutorials and labs for students, designing course materials (including exam paper), exams organization, etc. Courses including
  Undergraduate Level:
  ISOM2500 Business statistics,
  ISOM2600 Introduction to Business Analytics in Python,
  RMBI 3110 Introduction to Risk Management and Business Intelligence.
  Postgraduate Level:
  ISOM5650 Learning Statistics with Python,
  ISOM5535 High Dimensional Statistics with Business Applications
- Participated in two course projects **"Can you become richer by acting like a portfolio manager?"** and **"Global Minimization Variance Portfolio in Nasdaq"**, led the student throughout the project and held tutorial sessions to discuss on various topics and questions.
- Served as a **TA coordinator** of course: ISOM2600 Introduction to Business Analytics in Python, led the TAs' team by arranging the collaborated projects, designed tutorial notes and course materials, designed and held the tutorial sessions and led the exam invigilation.

Research Experience

***Research assistant,* ISOM department, HKUST, Hong Kong** **06/2023-Present**

- Assist in researching on the project: High-dimensional Neyman-Pearson Classification with Applications to Textual Data Analysis, a cooperative project with HKU economics department.
- Apply methodologies including LDA in topic modeling, NLP sentiment analysis on dataset from weibo's KOLs to analyze their stance of view.
- Conduct literature review, assist in Data cleaning, processing, database searching and develop research ideology with the research fellows in weekly meeting.

***Independent Capstone project,* Math department, HKUST, Hong Kong** **12/2020-03/2021**

- Established and optimized statistical models (ARMA, ARIMA, ARCH, GARCH models) based on time series analysis to fit and forecast the Hong Kong stock market
- Collected, reviewed and summarized the historical data and information of different industries of HSI, and continuously optimized the mathematical model according to the characteristics of the industry
- Had weekly meeting and discussion with Dr. LEUNG, Chi Man

***Undergraduate Thesis*, Time Series Analysis in Stock Market and its Application to Portfolio Optimization**
6/2021

- Summarized the research results of the independent capstone project which aims to analyze and predict the stock market from a statistical and quantitative aspect.

- Started from reviewing coherent literatures on time series and portfolio theory, the research was then conducted by observing the market and historical data between 2011-2021, with the methodologies including data processing, model and portfolio selection and comparison, statistical testing, simulation and back-testing with the latest 6 months data.
- The research analyzed various stock data listed on HSI, made prediction with time series model. With the prediction results, different types of portfolios were constructed including MVP GMVP MSRP. Results have shown that the portfolios outperform the market, and the method could be considered useful and effective.

Internship Experience

***Quantitative Research Intern*, Lang Sheng Finance Technology Co., Ltd,Wuhan** **01/2021-04/2021**

- Worked as an intern and researcher to work in the quantitative research team of a Private Equity Fund to develop trading strategy, algo optimization and firm trading in A shares and futures market
- Collaborated with teammates and quantitative fund manager to conceptualize valuation strategies (CTA, Alpha Signal develop, etc.), develop and continuously improve upon mathematical models
- Did back test and model optimization to implement trading models and signals in real trading environment (A shares, futures market) to achieve returns
- Researched on intraday IF and HF trading strategy, by constructing mathematic models, analyzing the factor of trading volume, volatility, to derive signals such as trading pulse, so as to determine the stop-loss point

***Investment Analyst Intern*, Chartwell Capital, Hong Kong** **06/2020-09/2020**

- Worked as an intern at a private hedge fund, assisting senior analysts in analyzing the stock fund market for long-term investments, and learned to use derivatives for hedging trading.
- Made analysis of Chinese Internet companies listed in Hong Kong, life insurance companies in Hong Kong market and local real estate companies in Hong Kong
- Built DCF models to analyze the historical performance, financial conditions, and operating cycles of investment target companies to obtain return and risk data.
- Assisted the Portfolio Manager to build a portfolio that meets investment requirements for investors.

Extracurricular Activities

***Finalist*, Chartwell Capital 4th Annual Value Investment Challenge, Hong Kong** **10/2020-12/2020**

- Led a team of two and became one of the final top 6 teams among 55 teams in a competition organized by Chartwell Capital
- Analyzed competitive landscape of China game industry and business model of Tencent Holdings Ltd.
- Pitched and recommended with TP of HK$715.1 in the presentation to the portfolio manager of Chartwell Capital
- Performed bottom-up analysis and constructed DCF model to validate the fair value of Tencent Holdings Ltd.

***Captain*, Mainland Undergraduate Football Team, HKUST** **2018-2020**

- Served as the Captain, lead the team of 60 to play football games with the other 7 universities in Hong Kong

***International Volunteer*, Bali Island** **12/2017**

- Visited Bali Island to teach in the local school.

Skills & Interests

Language skills: English (Proficient), Mandarin (Native), Cantonese (Proficient)

CS Skills: Python, R, Latex, Machine learning, Deep learning

Interests: Football, Track and Field (Semi-professional athlete), Investment, Philosophy, History and Economics