Chunlin Shi

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EDUCATION

Texas A&M University   **College Station, Texas**
Master of Science in Quantitative Finance   *December 2024*
Mays Business School   *Cumulative GPA: 3.40/4.00 (In progress)*

The Chinese University of Hong Kong, Shenzhen   **Shenzhen, Guangdong**
Bachelor of Business Administration   *May 2023*
School of Economics and Management   *Cumulative GPA: 3.22 /4.00*

PROFESSIONAL EXPERIENCE

Texas A&M University, Department of Mathematics   **College Station, Texas**
Graduate Teaching Assistant   *January 2024 – May 2024, September 2024 –*
- Grading assignments and quizzes for students in MATH 425 - The Mathematics of Contingent Claims
- Participated in proofreading solution sheets, adding missing answers, and creating grading rubric for course assignments and exams, and addressed related inquiries from students

AIA International Limited   **Hong Kong S.A.R.**
Personal Wealth Advisory Intern   *May 2024 – August 2024*
- Developed and sustained client relationships, conducted financial need analysis based on client's financial situation, and offered financial solutions that included investment strategies, insurance coverage, and retirement planning
- Utilized mean-variance optimization to enhance asset allocation for client's wealth portfolios, incorporating client consultations and qualitative assessments of financial goals and risk tolerance to ensure alignment with financial regulations and investment targets

Futu Network Technology Co. LTD.   **Shenzhen, Guangdong**
Information Operating Internship   *July 2021 – August 2021*
- Compiled the newest industrial views from different brokers on the tech stocks trading in the U.S./China Mainland/Hong Kong stock market and delivered to clients for investment decisions
- Conducted data extraction and aggregation using Python and SQL from financial documents such as 13F fillings and seasonal/annual reports for investment decision-making

LEADERSHIP & INVOLVEMENT

Quantitative Research Project   **College Station, Texas**
Group Leader   *March 2024 – May 2024*
- Spearheaded a quantitative analysis of momentum trading strategies across different industry sectors using S&P 500 stock data, derived from methodology in *Jegadeesh and Titman's (1993)* paper
- Engineered robust Python scripts to conducted rigorous back-testing of portfolio strategies, illustrating the differential impacts of market conditions, particularly during the financial crisis of 2008 and the COVID-19 pandemic
- Authored a detailed analytical report, articulating the findings that momentum trading strategies, while variable across sectors, generally underperform during market downturns

Financial Mathematics Course Group Project   **College Station, Texas**
Group Leader   *November 2023 – December 2023*
- Analyzed one-year trading data of 18 stocks in the U.S. stock market by using Principal Component Analysis method based on *Avellaneda and Lee's* paper
- Verified the conclusion that the second and third eigenvalues of stocks in the same industry have the same positivity and negativity, and created an eigen portfolio and verified the paper's conclusion that its cumulative return is slightly lower than that of a market capitalization-weighted portfolio
- Developed and refined Python algorithms to enhance data processing efficiency and accuracy, taking a proactive role in debugging and optimization to ensure robust performance in financial modeling

SKILLS, ACTIVITIES & INTERESTS

Language: English (Fluent), Chinese (Native)
Technical Skills: Microsoft Office, Python, Stata, R, MATLAB, SQL
Certifications & Training: CFA Level I Certification (2023), CFA Level II Candidate (Nov 2024), Wall Street Prep Excel, PowerPoint and Trading Comps Modeling, CFA Investment Fundamentals, Hong Kong IIQE Paper I and III
Course History: Stochastic Calculus, Quantitative Research Methods, Trading Risk Management, Fixed Income Analysis, etc.