

## LIN LIN

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### EDUCATION

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#### NEW YORK UNIVERSITY

New York, NY

#### The Courant Institute of Mathematical Sciences

#### M.S. in Mathematics in Finance (expected Dec 2022)

- **Coursework:** financial securities, risk and portfolio management, stochastic calculus, machine learning, Monte Carlo simulation, object-oriented programming in Java, dynamic asset pricing, time series analysis, fixed income derivatives

#### PEKING UNIVERSITY

Beijing, China

#### B.S. in Theoretical and Applied Mechanics (Jul 2021)

- **Coursework:** mathematical analysis (calculus), advanced algebra, ordinary and partial differential equations, probability, statistics, data structures and algorithms, numerical analysis
- **Honors:** Award for Scientific Research at Peking University (2020); 3rd prize in National Zhou Peiyuan Mechanics Competition for College Students (2019); 1st prize in 35th National Physics Competition for College Students (2018)

### EXPERIENCE

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#### HUATAI SECURITIES CO., LTD.

Shanghai, China (Remote)

#### Financial Engineering Group Intern (Dec 2020-Feb 2021)

- Helped construct our own multi-factor model based on Barra USE4 model, mainly responsible for the estimation of the factor covariance matrix and specific risk
- Implemented models with Python on the basis of MATLAB code

#### CHINA SECURITIES CO., LTD.

Beijing, China

#### Mergers and Acquisitions Intern (Sep 2020-Dec 2020)

- Conducted information collection and document verification in a project related to the merger and reorganization of an energy company
- Used Python to help file integrations

#### PEKING UNIVERSITY

Beijing, China

#### Point of Contact of the Outreach Department of Student Union (Sep 2017-Jun 2018)

- Organized “The Road to All Tracks” – a desert trekking activity participated by almost 100 students from 8 universities and colleges across China
- Organized the “Gifts Fell Upon Dec. 9th” - a greetings ceremony to faculties and all first-year undergraduates at Peking University

### PROJECTS

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#### PEKING UNIVERSITY

Beijing, China

#### Steel Plant Project (Python) (Dec 2019-Jun 2020)

- Predicted the end quench hardness of different types of steel according to their chemical composition based on actual data
- Compared parameters regarding quenching and rolling using various machine learning algorithms
- Detected the abnormal and critical points to improve the accuracy and robustness of the model

#### House Price Project (Python) (Nov 2019-Jan 2020)

- Used Python and Machine Learning algorithms to predict the future price of the residential homes in a certain city based on many features describing almost every aspect of the houses
- Compared in detail the properties of different Machine Learning algorithms

### COMPUTATIONAL SKILLS/OTHER

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**Programming Languages:** Python, C, Java

**Languages:** Mandarin (native), English (fluent)

**Interests:** Saxophone (certificate, grade ten), Bamboo Flute (grade six)

**Honors:** 2nd prize in Chinese Physics Olympiad (2016)