YU-CEN LIN

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EDUCATION

The University of Tokyo **Tokyo, Japan**
Special Auditor in Department of Technology Management for Innovation *Sep 2018 - Present*

- Working on the research of unsupervised Deep Adversarial models with the aim of catching the invariance of stochastic process of stock price

National Chiao Tung University **Hsinchu, Taiwan**
M.S. in Institute of Information Management *Sep 2016 - Aug 2018*
Overall GPA: 4.15/4.3

- Master Thesis: *"Multi-agent Based Deep Reinforcement Learning for Risk-shifting Portfolio Management"*

National Chiao Tung University **Hsinchu, Taiwan**
B.A. in Department of Information Management and Finance *Sep 2012 - Jun 2016*
Overall GPA: 4.07/4.3 (Top 2)

- Specialized on financial engineering and computer science

WORK EXPERIENCES

Gamma Paradigm Capital **Taipei, Taiwan**
Quantitative Analyst & Back-end Engineer *Mar 2016 - Present*

- Developing alpha-seeking trading strategies based on advanced deep learning algorithms and mathematical modeling for finance
- Back-testing system developer, including real-time stock quotes processing and quantitative analysis
- Designing and deploying multi-tier applications on Amazon Web Services
- Verifying the latest scholarly financial researches and integrating them into our hedge fund

Jih Sun Securities Investment Consulting Co., Ltd. **Taipei, Taiwan**
Junior Trader Intern *Oct 2015 - Feb 2016*

- Wining the first prize (out of 18 teams) in 3-month paper trading competition by designing a "smart beta" portfolio based on modified SVM model
- Fundamental analysis in both industry and firm level with a strong focus on valuation over the medium to long term

Leadin Technology, Inc. **Taipei, Taiwan**
Developer Intern *Jul 2015 - Sep 2015*

- Collecting and analyzing financial data in Robo-advisor platform
- Supporting database maintenance and financial planning

RESEARCH PROJECTS

Classification of Financial Stochastic Process using Unsupervised Adversarial Invariance
UTokyo Matsuo Lab *Apr 2019 - Jul 2019*

- Making use of the advantage of invariance induction in Unifai framework to catch the invariance of stochastic process of stock price including Merton Jump-Diffusion Model and Heston Stochastic

Volatility Model, etc.

Modeling Investor Behavior using Machine Learning
Jih Sun Futures Co., Ltd. *Dec 2016 - Oct 2017*

- Simulating the trading behavior of investors with high trade volume to model their decision-making process. The proposed framework is able to quantify the implicit factors in their mind and provide behavioral profile analysis that reveals their blind spots as well as risks

Deep Stock Selection Project
JP Morgan Innovation Lab *Mar 2017 - Aug 2017*

- The proposed framework is specifically designed for addressing stock picking and portfolio allocation problem using long-term fundamental information and short-term time series classification with multi-scale convolutional neural network (MCNN)

PUBLICATIONS

Lin, et al. (2017, Nov 24). *Stock Selection Framework Using Fundamental Analysis & Deep Learning.* Paper presented at the 25th Annual Conference on Pacific Basin Finance, Economics, Accounting, and Management: Singapore.

TEACHING EXPERIENCES

Advanced Programming
Teaching Assistant *Spring 2016*

- Guiding students with the concepts of object-orient programming in Java/C++ and their group projects

Intelligence-Oriented Management Decision Systems
Teaching Assistant *Fall 2016*

- Conducting hands-on tutorials with learning intelligence-oriented algorithms, such as Neural Networks, Genetic Algorithms and Clustering Analysis.

ACHIEVEMENTS

- JASSO Scholarship, the University of Tokyo *Sep 2018 - Aug 2019*
- 21st International ICT Innovative Services Contest Awards, 1st place *2016*
- 2nd National Innovation Campus Cloud Application Contest Awards, 1st place *2015*
- Dean's List Award *Spring 2015, Fall 2014, Spring 2014, Fall 2013, Spring 2013*

LANGUAGE SKILLS

- Chinese (native), English (GRE V:156 Q:168 Total:324), Japanese (JLPT N1)

30.08.2019