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Zhen Lei (Arthur) is a quantitative researcher at Magnum Research Ltd., a leading robo-advisory firm and an asset manager based in Hong Kong. He is expertized in developing quantitative strategies that utilize factor timing, StatArb, machine learning and/or other quantitative methodologies. Before joining Magnum, Arthur worked for ExtractAlpha as a quantitative researcher and developed strategies based on alternative data. Arthur earned his Ph.D. degree in finance at the School of Accounting and Finance, The Hong Kong Polytechnic University. His research interests covered theoretical and empirical asset pricing, litigation risk, and stock crash risk. Arthur has a well-established professional network that supports him to source new data and asset owners. He is also a member of CQAsia.