

Curriculum Vitae



Neo Poh Ling

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Education Qualifications

2008	PhD in Engineering, Cambridge University, U.K.
2006	MPhil in Engineering, Cambridge University, U.K.
2002	B.Eng (EEE) 1st Class, Nanyang Technological University, Singapore

Academic and Professional Experience

2016 -	Senior Lecturer, Singapore University of Social Sciences, Singapore
2016 -	Adjunct, Singapore Management University, Singapore
2010 - 2012	Quantitative Analyst, UBS Investment Bank, Hong Kong
2008 - 2009	Research Associate, Cambridge University, U.K.
2006 - 2007	Undergraduate Supervisor, Cambridge University, U.K.
2002 - 2004	Project Engineer, Defence Science & Technology Agency, Singapore

Awards and Honours

- Winner for SUSS Award for Teaching Excellence, 2022
- Top Adjunct Faculty, Singapore Management University, AY 2018 - 2023
- Best Research Paper Award in Conference on the Theories and Practices of Securities and Financial Markets, 2018.
- Centre for Advanced Photonics & Electronics PhD Studentship, 2006.
- IEE Hudswell Internal Research Scholarship, 2006.
- Honorary Cambridge Commonwealth Scholar, 2006.
- Honorary Trinity Hall, Cambridge University Research Scholar, 2006.

Consultancy and Executive Experience

2018, 2019	Great Eastern
2022 -	Data analytics advisor, Upfnt Pte Ltd

Research Interests

- Data Analytics for Finance
- Trading Strategies
- Technology and Finance

Selected Publications

Journal Papers

- Tail Risk Hedging: The search for cheap options by **Poh Ling Neo** and Chyng Wen Tee. Journal of Portfolio Management, Vol. 50, Issue 1, pp. 106-119, November 2023.
- Volatility Timing under Low-Volatility Strategy by **Poh Ling Neo** and Chyng Wen Tee, Journal of Portfolio Management, Vol. 48, Issue 1, November 2021.
- Swaption Portfolio Risk Management: Optimal Model Selection in Different Interest Rate Regimes by **Neo Poh Ling** and Tee Chyng Wen, Journal of Derivatives, Winter 2019.
- Theoretical studies of polarization bistability in birefringent ARROW VCSELs by **P.L. Neo**, S.F. Yu and T.D. Wilkinson, IEEE Journal of Quantum Electronics, vol. 42, no. 11, pp. 1107-1114, Nov. 2006.
- Free space optical fiber ribbon switch in storage area networks by F. Zhang, N. Collings, W.A. Crossland, T.D. Wilkinson, **P.L. Neo**, M.R. Taghizadeh and A. Waddie, IEE Proceedings of Optoelectronics, vol. 152, no.6, pp. 285-291, Dec. 2005.

Conference Proceedings/Papers

- Volatility timing under low-volatility strategy, by **Neo Poh Ling** and Tee Chyng Wen. (2019). UBS Quant Conference, Shanghai, China, September 20-21, 2019, Shanghai, China.
- Managing swaption portfolio risk under different interest rate regimes by **Neo Poh Ling** and Tee Chyng Wen (2018). Conference on the Theories and Practices of Securities and Financial Markets, December 7-8, 2018, pp. 1-31, Kaohsiung, Taiwan.
- Holographic Tailoring of Launch Profile for Modal Selection in a 50 μ m core diameter multi-mode fiber by **P.L. Neo**, J.P. Freeman and T.D. Wilkinson, Sep. 2007, European conference on Optical Communications, Berlin, Germany.
- Novel liquid crystal cells using wide grid polarizer by J.P. Freeman, T.D. Wilkinson and **P.L. Neo**, Mar 2007, Annual meeting for British Liquid Crystals Society, Sheffield, UK.
- Modal Control of a 50 μ m core diameter multimode fiber using a spatial light modulator by **P.L. Neo**, J.P. Freeman and T.D. Wilkinson, Mar 2007, Optical fiber Conference, California, USA.
- Holographic implementation of optical multiple-inputs, multiple-outputs (MIMO) over a multimode fiber by **P.L. Neo** and T.D. Wilkinson, May 2007, Conference on lasers and electro-optics, California, USA.

- Tailoring of polarization bistable characteristics in birefringent ARROW VCSELs by **P.L. Neo**, S.F. Yu and T.D. Wilkinson, Numerical simulation of optoelectronic devices, Sep 2006, Singapore.

Book Chapters

- **Neo, P.L.** (2024). Opportunities from Blockchain Solutions. In Lee, Y. H. & Wong, A. O. M. (Eds), Leading in a digitally disruptive environment (pp. 147-177). World Scientific.

Research Grants

- Centre for Applied Research, Sep 2017 - Aug 2019, Grant RF17SBIZ01, \$13,000 (Completed)

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