Juntao Zhang

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(519)-701-8516 jz16gz@brocku.ca

Education

Master of Business Economics 2018

Brock University, St. Catharines, Ontario

- Concentration in financial econometrics
- Core Modules: Time Series, Financial Mathematics, Corporate Finance, Statistical Modelling, Business, Microeconomics, Advanced Macroeconomics, Python Programming, Regression Analysis, Managerial Accounting, International Finance
- GPA: 3.85/4

Bachelor of Science Honors in Financial Modelling 2016

Western University, London, Ontario

- Academic Honors: Dean's Honors List
- Core Modules: Mathematics of Financial Options, Statistical Programming in R, Applied Mathematics, Financial Markets and Investment, Financial Modelling, Number Theory, Numerical Analysis, Partial Differential Equation

Major Research Paper

Thesis*: Index Tracking Strategies of Fund of Funds using Co-integration* 2018

- Constructed a portfolio to track S&P 500 Total Return Index where no such tracking fund exists on the market and achieved outstanding tracking performance with relative small costs.
- Applied the co-integration technique to build portfolios on the fund of funds structure by using sector and industry ETFs.
- Employed LASSO regression to select ETFs in the co-integration system and rebalance the weights of different securities in the portfolio.

Work Experience

Manager, Marketing Analytics 2017 – Present

RBC, 88 Queens Quay West Toronto

- Used SAS and SQL to source and extract data essential from Teradata to perform in-depth analytics to identify revenue enhancing and cost saving opportunities while ensuring relevant insights are being applied.
- Performed Natural Language Processing (NLP) with Python to conduct analysis on marketing phone calls to support different lines of business in meeting their marketing and strategic imperatives.
- Built and implemented text classification models using machine learning algorithms from feature selection to end to end model assessment.
- Developed and validated statistical models to ascertain the likelihood of specific event based on key words mined using Natural Language Processing techniques and machine learning algorithms.

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Analyst, Enterprise Stress Testing Summer 2017

Scotiabank, 4 King St. West Toronto

- Worked with senior manager to develop and implement models to quantify the impact on revenues of stress scenarios across wholesale and retail assets for point-in-time PD (Probability Default) model and LGD (Loss Given Default) model within IFRS9.
- Facilitated the benchmarking of stress test results through comparison to historical data from various sources, as well as to results from the Enterprise Wide Stress Testing annual exercise.
- Prepared and processed model-related data and documentation and stress testing procedures.
- Create data visualization application using R Shiny from large volume dataset using automation method.

Technical Knowledge

- Finance Certificates:
  Passed *Society of Actuaries* Probability Exam & Financial Mathematics Exam.
  Working towards CFA
- Programming Competence:
  R Language, Python, Matlab, SAS, C++, SQL, Linux Bash
- Business Software:
  Microsoft Office Suite, Excel VBA
  Familiar with Bloomberg Terminal, obtained BMC (Bloomberg Market Concepts) Certificate.

Awards

- Dean's Honor List, Western University
- Graduate Assistantship, Brock University
- Graduate Fellowship, Brock University
- International Tuition Fellowship, Brock University
- Mohamed Dore Graduate Research Scholarship in Economics, Brock University