**Juntao Zhang**

1001 Bay Street, Toronto, Ontario M5S 3A6

(519)-701-8516 [jz16gz@brocku.ca](mailto: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 withBloomberg 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