LINYI (LINCOLN) GUO

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SUMMARY

- 3+ years of working experience in quantitative analytics, risk management, database development, pricing modelling, statistical modelling and machine learning
- Demonstrated records of facilitating data accuracy, enhancing production development, and performing ad-hoc analysis with quantitative methods and business intelligence tools
- Outstanding analytical skills with ability to generate reports and convey results clearly and succinctly
- Proficient in programming languages/tools such as Python, SQL, Bash, R, SAS, MATLAB, Power BI and Tableau
- Excellent team player and self-starter with great communication and problem-solving skills
- A motivated M.Sc. in Statistics (9.8/10.0) with a passionate interest in quantitative finance and fintech

PROFESSIONAL EXPERIENCE

Manager, Quantitative Analytics, The Bank of Nova Scotia - Toronto, ON   **November 2021 - Current**

- Calculate and monitor counterparty credit risk exposure and relevant regulatory capital for the entire trading business
- Develop and enhance production code release based on requirements from OSFI, BCBS and various stakeholders
- Cooperate with trading desks and IT to fix system bugs and data issues, aggregate and analyze all trading data around 800 thousand records
- Reduce team workload and workflow running time around 30 minutes per day by automating repeated reporting and analyzing procedures, improving code efficiency and building Power-BI dashboards
- Lead each CCR month end clearing, and prepare 10+ quarterly operational reports
- Responsible for daily communications with stakeholders about vast requests

Statistical Programmer, Everest Clinical Research Company - Toronto, ON   **May 2021 - October 2021**

- Performed clinical trial database quality/integrity checks by generating SAS data TLGs for data reviewing and cleaning
- Developed SAS programs and generated complete, accurate and validated statistical TLGs in well-defined formats
- Programed and performed quality control of SDTM and ADaM datasets according to the dataset specifications
- Managed electronic data transfers from trial sponsors or other external clinical trial data vendors

Research & Teaching Assistant, University of Ottawa - Ottawa, ON   **September 2018 - October 2020**

- Brought down the prediction error (MSE) by 25% on average for the US unemployment dataset by applying hidden Markov models (aka state space models) and Bayesian analysis
- Constructed HMMs to break down retail sales datasets, and achieved better visualization results using **R** and **Python**
- Customized HMMs under specific parameters and adopted parallel computation to accelerate the training
- Delivered tutorial courses and graded assignments and test paper in Math and Stat for over 700 undergraduates

Data Analyst, China Life Insurance Company - Henan, China   **July 2016 - September 2016**

- Maintained the local branch's database with SQL daily, including updating, inserting and removing data
- Collected, input and analyzed clients' data from salesmen, marketing channels and other sources
- Utilized Excel to compute statistical data and draw diagrams to provide actionable insights upon clients' data
- Compiled visualised analysis reports and presented the results for decision making

EDUCATION

M.Sc. in Statistics, University of Ottawa – Ottawa, Canada   **September 2018 - October 2020**
GPA: 9.8/10.0
B.Sc. in Mathematics, Zhengzhou University – Zhengzhou, China   **September 2014 - June 2018**
GPA: 3.7/4.0

TOOLKIT & CERTIFICATE

Toolkit: Python, SQL, Power BI, R, SAS, MATLAB, Tableau, Git, bash, SAS, R, Microsoft Office, Markdown, LaTeX
Certificate: FRM Exam Passed (GARP), AWS Certified Cloud Practitioner (AWS), IBM Data Science Professional Certificate (IBM), Deep Learning (Deeplearning.ai), SAS 9.4 Advanced & Based Programming (SAS)