

Anthony Chan

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SUMMARY

A goal-oriented team-player with strong reasoning and creative-thinking skills refined through ~2 years of work experiences, a quantitative education and competitive extra-curricular activities.

EXPERIENCE

Global Data Market Analyst

Bloomberg L.P.

May 2020 – Present

Management Consultant

Ekimetrics

Aug 2019 – Dec 2019

Delivered marketing strategies with an expertise in data science. Executed compelling presentations which convinced *Fortune 500* (luxury, FMCG and insurance) executives to adopt the team's proposed business strategies. Independently extracted sizeable datasets of 10 million+ records in SQL, then built, trained and tuned machine learning models in R and Python.

A.I. Researcher

McGill University and University of Waterloo

May – Aug, Dec 2017

Launched user studies to appraise the effectiveness of a new algorithm designed to improve webpage depiction for users with assistive needs. Co-authored corresponding research papers for the *Conference on Computer Vision* and *Winter Conference on Applications of Computer Vision*.

Actuary

FWD Insurance

Dec 2017 – Apr 2018

Performed data engineering and warehousing work. Reduced 20% of routine data extraction and consolidation for month-end reporting. Automated gap analyses via ETL pipelines in Python, VBA and SQL.

TECHNICAL PROJECTS

Improving the KNN Algorithm • Proposed and evaluated a novel approach to imputing missing data

Constructed a new distance measure for the *K-Nearest Neighbours* algorithm. The proposed algorithm assigns weights to each independent variate based on their scaled regression Betas. Tested the prototype over 1,000 simulations on a known dataset with randomized missingness. Results revealed that relative bias saw improvement, but run-time soared as well.

Stock Price Forecasting • Automated stock price forecasting with Facebook's renowned algorithm, *Prophet*

Integrated *Yahoo Finance* functionality into the back-end before parsing into *Prophet*. Developed a tool that requires just two user-given parameters (a stock ticker symbol and forecast horizon) to generate forecasts and display them on an interactive UI.

[Ongoing] Predicting Duration of Loans • Implemented Extreme Gradient-Boosting

Cast an *XGBoost* model on *Lending Club's* customer loan data (~900 customers and 74 factors) from 2007 to 2015. Tuned parameters of the model to achieve high accuracy with minimal foregoing of speed.

EDUCATION

Bachelor of Mathematics, Honours Statistics (Minor in Computer Science)

University of Waterloo

Apr 2020

EXTRACURRICULAR COURSEWORK

Behavioural Finance

Duke University • Classical Economics, Prospect Theory, Availability Heuristic, Loss Aversion, Money Management, Market Life Cycle
Learned of the various cognitive biases which have historically misled investors into making sub-optimal choices. Objectively evaluated risk-reward scenarios to avoid cases in which one might bear unnecessarily high amounts of risk for disproportionately low levels of reward.

Bloomberg Market Concepts

Bloomberg L.P. • Fundamentals (Economic Indicators, Currencies, Fixed Income, Equities); Terminal; Portfolio Management

Taken in anticipation of my upcoming role in *Global Data*. Provided a comprehensive understanding of the finance industry, portfolio management and *Bloomberg's* core value propositions.

[Ongoing] Machine Learning

Stanford University • Regression, Neural Networks, Support Vector Machines, Dimensionality Reduction, Outlier Detection

A compilation of industry-relevant machine learning concepts, many of which have inspired extracurricular projects of mine.

OTHER

Technical Skills

R, SQL, Python, MATLAB, VBA, SAS

Languages

English, Cantonese, Mandarin

Extracurricular Activities • For an extensive list of accomplishments, visit www.antchan.com

Multi-time taekwondo national medallist (4th Degree Black Belt); Scholarship-winning pianist (RCM Grade 8)