

Anthony Chan

aechan.biz@gmail.com • linkedin.com/in/aechan • www.antchan.com

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/Data Scientist Ekimetrics	Aug 2019 – Dec 2019
Leveraged data science expertise to deliver marketing strategies. Designed compelling presentations that convinced <i>Fortune 500</i> (luxury, FMCG and insurance) executives to adopt the team's proposals. Independently extracted sizeable datasets of 10M+ records in SQL, then built, trained and tuned machine learning models in R and Python.	
A.I. Researcher McGill University & 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 academic research papers for the <i>Conference on Computer Vision</i> and <i>Winter Conference on Applications of Computer Vision</i> .	
Actuary FWD Insurance	Dec 2017 – Apr 2018
Performed data engineering and warehousing work. Reduced 20% of routine data transformation for month-end reporting. Automated gap analyses via ETL pipelines in Python, VBA and SQL.	

TECHNICAL PROJECTS

Improving the KNN Algorithm • Experimental method to imputing missing data Constructed an alternative to the distance measure conventionally used in the <i>K-Nearest Neighbours</i> 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 forecasting with the <i>Prophet</i> algorithm Integrated <i>Yahoo Finance</i> into the pipeline, allowing for pre-processing of the data before parsing into <i>Prophet</i> . Developed a tool requiring only 2 parameters (a stock ticker symbol and forecast horizon) to generate forecasts and display them on an interactive UI.
[Ongoing] Predicting Loan Durations • Implemented Extreme Gradient-Boosting Cast an <i>XGBoost</i> model on <i>Lending Club</i> 's customer loan data (~900K 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
Behavioural Finance
Duke University • Classical economics, loss aversion, money management, Market Life Cycle An exploration of the cognitive biases which typically mislead investors into making sub-optimal choices. Weighed 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. • Economics, currencies, fixed income, equities, Terminal, portfolio management An overview of the finance industry, portfolio management and <i>Bloomberg</i> 's core value propositions.
[Ongoing] Machine Learning
Stanford University • Neural networks, Support Vector Machines, outlier detection A compilation of industry-relevant machine learning concepts, many of which have inspired extracurricular projects of mine.

SKILLS

Technical • R, SQL, Python, MATLAB, VBA, SAS
Languages • English, Cantonese, Mandarin
Athletics • National and provincial Taekwondo champion, 4 th Degree Black Belt
Music • Scholarship-winning pianist, RCM Grade 8
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