

## Eric Pien

☎ : 250 508 2830 | ✉ : eric.hs.pien@gmail.com | 🌐 : github.com/ericpien | 🔗 : linkedin.com/in/ericpien

### EDUCATION

<b>University of British Columbia</b> – <i>Bachelor of Computer Science</i>	<b>September 2022 – Present</b>
<b>University of Victoria</b> – <i>BA Economics with Distinction and Minor Business (cGPA 80%)</i> <ul style="list-style-type: none"><li>Awards: President's Scholarship; George Hamilton Harman Memorial Scholarship; UVic-ECNU Exchange Scholarship</li></ul>	<b>December 2018</b>
<b>Udacity</b> – <i>AI for Trading Nanodegree</i>	<b>August 2022</b>
<b>Udemy</b> – <i>Python for Data Science and Machine Learning Bootcamp</i>	<b>September 2021</b>
<b>CFA Institute</b> – <i>CFA Charterholder</i>	<b>September 2021</b>

### PROGRAMMING PROJECT EXPERIENCE

<b>NASA International Space Apps Web App</b> <ul style="list-style-type: none"><li>Programmed an interactive game using Phaser (JS/HTML5) with a team of 4 to educate players on solar activity based on SDO Space Craft and Parker Solar Probe data. The game consists of an astronaut that moves using keyboard directions, solar flares that are produced based on solar activity data, scores and health points, and a safe zone</li></ul>	<b>October 2022</b>
<b>Hedge Fund Factor Risk Exposure Estimation</b> <ul style="list-style-type: none"><li>Self-directed project to estimate hedge funds' exposure to common risk factors using time-series data</li><li>Utilized python packages (<b>scikit-learn</b>, <b>mlxtend</b>, <b>statsmodels</b>) to select features and estimate beta using <b>OLS</b>, <b>step-wise</b>, and <b>LASSO regression</b>. Achieved <math>R^2</math> of <b>0.66</b> and <b>correlation of 0.91</b> using rolling 24 months' observations and confirmed unintended increase in exposure to a certain asset class in the portfolio</li></ul>	<b>February 2022</b>
<b>Risk Allocation Model</b> <ul style="list-style-type: none"><li>Self-directed project to estimate the portfolios' risk allocation to underlying hedge fund investments using time-series data</li><li>Utilized python package (<b>numpy</b>, <b>pandas</b>, <b>scipy</b>) to calculate each investments' ex-post covariance, marginal risk contribution, and recommended change in allocation based on the objective. The team formally adopted risk-allocation in its quarterly portfolio discussion and implemented recommendations based on the model output</li></ul>	<b>November 2021</b>

### WORK EXPERIENCE

<b>Investment Associate</b>   Alberta Investment Management Corporation (AIMCo) <ul style="list-style-type: none"><li>AIMCo is one of Canada's largest institutional investment manager with a global portfolio of over \$168bn</li><li>Perform investment due diligence and prepare investment memo and presentation for equity and alternative strategies</li><li>Direct Coverage: Emerging Markets, China, Structured Credit, Complex and Trapped Assets, Quant-Equity Strategies</li></ul>	<b>May 2018 – July 2022</b>
<u>Select Investment Experience</u> <ul style="list-style-type: none"><li><b>Global Emerging Markets Portfolio Construction</b>   (\$1-2Bn Investment) <b>July 2020</b><ul style="list-style-type: none"><li>Identified a suboptimal composite of emerging markets managers, led the due diligence process to construct a portfolio with balanced style, philosophy, and exposure with the majority of the active risk coming from stock selection</li><li>Underwrote and successfully took the optimized portfolio recommendation through investment committee for approval</li></ul></li><li><b>Private Equity Alternative Liquidity Investment Mandate</b>   (\$250-500M Investment) <b>June 2019</b><ul style="list-style-type: none"><li>The investment manager provides alternative liquidity solutions to private equity investors and structure priority in the distribution waterfall providing downside protection, low volatility and shortened J-curve to LP investors</li><li>Underwrote the manager and successfully took the mandate through the investment committee for approval</li></ul></li></ul>	
<b>Analyst Intern</b>   British Columbia Investment Management Corporation (BCI) <ul style="list-style-type: none"><li>BCI is a large Canadian institutional investment manager with a global portfolio of over \$199bn</li><li>Researched and prepared reports to assist Senior Consultants and pension plan trustees perform fiduciary oversight</li><li><u>Select Experience</u>: Disbursement Forecasting Model, Education Event for Pension Plan Trustees</li></ul>	<b>January 2017 – August 2017</b>

### SKILLS, LANGUAGES, AND INTERESTS

**Skills:** Python (sklearn, mlxtend, matplotlib), R (ggplot2, tidyverse, tidymodels), SQL, PowerBI, Excel (VBA, Dashboards)

**Languages:** Fluent in English, Korean, and limited proficiency in Mandarin (8-month language exchange in Shanghai)

**Interests:** Judo, Guitar (Fingerstyle technique), Traveling (13 countries visited), Tennis, Photography, Reading, Natural Curiosity