Yuhao Zhu

Model Validator at ABN AMRO Bank ⋄ Ph.D. in Finance
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EXPERIENCE

ABN AMRO Bank N.V. Jan. 2019 to present
Model Validator *Amsterdam, NL*

- Validating credit risk models (IRB): Data quality checks, regulation compliance checks, statistical tests, etc.
- Maintaining the validation standards for quantitative analyses and statistical tests.
- Developing the Python package for statistical tools and validation tools.
- Maintaining the SAS tools for the ECB reporting templates.

EDUCATION

Erasmus University Rotterdam Sep. 2015 to Nov. 2018
Ph.D. in Finance *Rotterdam, NL*

- Research interests: behavioral economics, corporate governance, incentive contracting, option pricing
- Title of the Ph.D. dissertation: "On the effects of CEO compensation"

Tinbergen Institute & VU University Amsterdam Sep. 2013 to Aug. 2015
M.Phil. in Economics (Finance track), cum laude, GPA: 8.0/10.0 *Amsterdam, NL*

- Coursework: econometrics, risk management, behavioral finance, advanced game theory, asset pricing
- Graduate school of Erasmus University Rotterdam, University of Amsterdam, and VU University Amsterdam

University of Groningen Sep. 2011 to Aug. 2013
BSc (Honors) in Economics and Business Economics, GPA: 8.5/10.0 *Groningen, NL*

- Coursework: statistics, programming, finance, international economics

Fudan University Sep. 2009 to Aug. 2013
BA in Economics, GPA: 3.78/4.00 *Shanghai, CN*

- Fudan-RUG double degree program

TECHNICAL STRENGTHS

Quantitative skills	Econometrics, mathematical statistics, stochastic calculus
Programming	Python (scipy, pandas, scikit-learn), SAS, STATA
Financial modelling	Behavioral finance, game theory, option pricing
Languages	Chinese (native), English (proficient), Dutch (basic, A2), Japanese (basic)
Certificates	Passed FRM Part II, Passed CFA Level I

AWARDS

12th CAFM 2017 Outstanding Paper Award *Dec. 2017*
American Finance Association Student Travel Grant *Jan. 2017*
M.Phil. Full Scholarship, Tinbergen Institute *2013 to 2015*
Talent Scholarship, University of Groningen *2011 to 2013*
First-class Scholarship, Fudan University *Sep. 2011*
First-class Scholarship, Fudan University *Sep. 2009*

ACADEMIC EXPERIENCE

Erasmus University Rotterdam Sep. 2018 to present
External researcher *Rotterdam, NL*

- Conducting research in financial economics.

Erasmus University Rotterdam Sep. 2015 to Aug. 2018
Ph.D. candidate, teacher and supervisor in finance *Rotterdam, NL*

- Conducting research in financial economics.
- Teaching courses and supervising master theses.

Tinbergen Institute & Erasmus University Rotterdam Jan. 2015 to Apr. 2015
Teaching assistant *Rotterdam, NL*

- Teaching tutorials for the master-level courses "Statistics" and "Corporate Finance Theory".

WORKING PAPERS

Options, incentives and probability-weighting CEOs

The additional costs of CEO compensation: The effect of relative wealth concerns of employees
Available on SSRN.

Wage gap and stock returns: Do investors dislike pay inequality?
Available on SSRN.

GUEST LECTURES

Guest lecture on credit risk assessment at Erasmus University Rotterdam *Dec. 2019*
Guest lecture on risk management at VU University Amsterdam *Dec. 2019*

PRESENTATIONS AT CONFERENCES AND SEMINARS

China International Conference in Finance, Tianjin, CN *Jul. 2018*
Global Finance Conference, Paris, FR *Jul. 2018*
Behavioral Finance Working Group Conference, London, UK *Jun. 2018*
***(discussant)* Executive Compensation Conference 2018, Rotterdam, NL** *Jun. 2018*
Erasmus Finance Day, Rotterdam, NL *May. 2018*
Tinbergen Institute Ph.D. Lunch Seminar, Rotterdam, NL *May. 2018*
12th Conference on Asia-Pacific Financial Markets (CAFM) Seoul, KR *Dec. 2017*
International Finance and Banking Society (IFABS) 2017 Conference Ningbo, CN *Sep. 2017*
Tinbergen Institute Ph.D. Lunch Seminar, Rotterdam, NL *Aug. 2016*
Erasmus Finance Brown Bag Seminar, Rotterdam, NL *Nov. 2016*
Tinbergen Institute Ph.D. Lunch Seminar, Rotterdam, NL *Oct. 2016*