# Yuhao Zhu

Model Validator at ABN AMRO Bank N.V. ⋄ PhD of Finance
Email: zhuyuhao@outlook.com ⋄ Phone: +31 (0)6 84400812

## EXPERIENCE

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

- Validating the credit risk models, e.g., PD, EAD, LGD models.
- Updating the model validation standards on statistical tests and technical guidelines.
- Developing the Model Validation Library (mvlib) in Python for statistical tools and pipelines.

## EDUCATION

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

- Research interests: incentive contracting, option pricing, behavioral finance, corporate governance
- Thesis title "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*

- Coursework: microeconomics, macroeconomics, linear algebra, probability theory

## TECHNICAL STRENGTHS

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|---|---|
| **Quantitative skills** | econometrics, statistics, stochastic calculas |
| **Programming** | Python (scipy, pandas, scikit-learn), SAS, STATA |
| **Financial modelling** | option pricing, behavioral finance, game theory |
| **Languages** | Chinese (native), English (proficient), Dutch (basic, A2), Japanese (basic) |
| **Certificates** | Passed CFA Level I |

## AWARDS

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|---|---|
| **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* |

## SELECTED ACADEMIC PROJECTS

**Options, incentives and probability-weighting CEOs**
*Data:* Execucomp, Compustat, CRSP
*Tools:* Python (scipy and pandas for nonlinear programming and model calibration), STATA

**Wage gap, costs of CEO compensation, and stock returns**
*Data:* German Workers' Wage database at Federal Employment Agency (2000,000 observations)
*Tools:* STATA (time-series, logistic regression, natural experiment), Python (data cleaning, visualization)

## 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
*Phd candidate, lecturer and supervisor of finance* *Rotterdam, NL*

- Conducting research in financial economics, applied econometrics, and option modeling.
- Data analysis with econometrics, machine learning, and programming.
- Teaching courses and supervising master theses.