Yuhao Zhu, Ph.D.

Model Validator at ABN AMRO Bank N.V. ⋄ Ph.D. of Finance
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EXPERIENCE

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

- Validating credit risk models.
- Updating the model validation standards for statistical tests and technical guidelines.
- Developing the Model Validation Library in Python for statistical tools and model validation 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

Quantitative skills	Statistics, econometrics, 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, Passed FRM Part 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*

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.

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

- Teaching tutorials for the master-level courses “Statistic” and “Corporate Finance Theory”.