Joe (Jiaxi) Hu

Education

Rotman School of Management & Department of Economics, University of Toronto Toronto, Ontario
Master of Financial Economics *Expected June 2025*
- **Academic:** 3.7/4.0 cGPA
- **Awards:** Entrance Scholarship (CAD$5,000)
- **Relevant Courses:** Options and Futures (Rotman); Corporate Financing II (Rotman); Econometrics (ECON); Financial Microeconomics (ECON); Capital Markets & Valuations (MBA); Private Equity and Entrepreneurial Finance (MBA)
- **Activities and Society:** Vice-Presidence of MFE Student Association; Chief Editor for MFE Weekly Roll

McMaster University Hamilton, Ontario
Honours Bachelor of Science (Major in Actuarial & Financial Mathematics (Co-op), Minor in Economics) *Sep 2018 – Apr 2023*
- **Academic:** 3.9/4.0 cGPA
- **Awards:** Entrance Scholarship (2018); McMaster Honour Award (2018); Dean's Honour List (2019 - 2022)
- **Relevant Courses:** Financial Markets & Derivatives (A+); Mathematical Finance (A+); Corporate Finance (A+); Intermediate Microeconomics II (A+); Economic Issues (A+); Intermediate Macroeconomics II (A+)

Industry Certifications

- Bloomberg Certification Program – Equities, Fixed Income, Foreign Exchange *2023*
- Corporate Finance Institute (CFI) *2023*
- Exam IFM, FM and P (Society of Actuaries) *2020 - 2021*
- CFA Level I *Ongoing*

Professional Experience

OPSEU Pension Plan Trust Fund (OPTrust) Toronto, Ontario
Investment Analyst Co-op – Portfolio Construction Team *Jan 2024 - Apr 2024*
- Collaborated and assisted portfolio construction research including Benchmark, Liquidity, ALM, Inflation and Energy Transition
- Conducted research on Equity/Bond allocation based on "The Fed Model", built dynamic strategy outperforming benchmark
- Processed request for data analysis in Excel and Macrobond, collected data from Bloomberg for modelling and research purpose
- Monitored key economics data for OCIO, economics analysis and risk management, and generated weekly reports
- Assisted risk analysis on funded ratio, sharpe ratio, drawdown and liquidity on total fund level and generated risk reports

Ontario Teacher's Pension Plan (OTPP) Toronto, Ontario
Intern – Pension Strategy *May 2022 - Dec 2022*
- Rebuilt the Asset and Liability model and validated liability valuation for the fund with more than 330,000 members
- Forecasted future asset performance of the fund, evaluated data-driven solutions to optimize pension plan
- Monitored fund positions and generated summary for senior management's review with Excel and VBA
- Utilized SQL and C# to design and improve comprehensive analytical tools, tested and facilitated mortality projections

Canada Life Insurance Company London, Ontario
Intern – Risk Research, Wealth Management Team *Jan 2021 - Aug 2021*
- Collaborated with senior analysts on activities and tasks related to Payout Annuity and Payout Annuity Mortality Studies
- Contributed to the development of a new Payout Annuity Study model, successfully reducing run time by 90%
- Utlized Access and SQL to manage and collect core data for projects and conducted data analysis for annuity performance
- Assisted senior management with programming, preparation, and interpretation of monthly actuarial reports

Relevant Academic Projects

Algorithm Trading Project | Blended Learning Research Program *2022*
- Utilized Python to develop time-series models for stock price prediction (MA, AR, and ARIMAX models)
- Developed algorithmic trading strategy utilizing MACD signal and executed simulated trading using historical price data
- Demonstrated strong performance, surpassing the S&P 500 with 15% annual excess return from October 2019 to July 2022

Cooperators Problem-Solving E-Workshop | McMaster University *2022*
- Developed Regression and Random Forest models for car insurance loss and exposure forecasting in R
- Conducted comprehensive data analysis, generated data report for over 17,000 records with the highest accuracy ratio
- Enhanced technical abilities in data science analysis and model construction with Supervised Machine Learning Algorithm

Personal

- **Technical Skills**: Familiar with Excel (VBA), SQL, Python, Bloomberg, Macrobond, R, C# and Machine Learning
- **Languages**: Fluent in English & Cantonese & Mandarin
- **Interests**: Formula 1, Snowboarding, Poker