Tianshuo (Steven) Yang

EDUCATION

Rotman School of Management & Department of Economics, University of Toronto — Toronto, Ontario
Master of Financial Economics — *Jul 2022 – Dec 2023*
- **Upcoming Courses:** Options and Futures; Financial Economics; Security and Portfolio Analysis

Department of Management, University of Toronto Mississauga — Mississauga, Ontario
Bachelor of Commerce (Specialized in Finance and Majored in Economics) — *Sept 2017 – Dec 2021*
- **Academics:** cGPA 3.76/4.0
- **Awards:** Dean's List Scholar; Entrance Award
- **Relevant Courses:** Financial Market Trading (A+); Financial Modeling (A); Applied Econometrics (A+); Behavioral Finance (A+); International Monetary Economics (A)

INDUSTRY CERTIFICATIONS

- Bloomberg Market Concepts Certificate — *2020*
- The Marquee Group: Applied Machine Learning Certificate — *2020*
- DataCamp: Applied Finance, Time Series in Python & Deep Learning Certificates — *2021*
- Tableau Desktop Specialist Certificate — *2021*
- IMF: Monetary Policy Analysis & Forecasting Certificate — *2021*
- Harvard Business School: Alternative Investments Certificate (online) — *2021*

PROFESSIONAL EXPERIENCE

RIWI Corp. — Toronto, Ontario
Data Analyst — *May 2021 – Feb 2022*
- Analyzed OpenText and qualitative data from surveys using Python; summarized findings into short research pieces
- Parsed time-series data and conducted feature engineering processes using Python and Excel to meet ad-hoc analysis needs

Notable Projects:

Decoding the Gen-COVID Investor
  - Documented behavior and demographics of new US market retail investors for Professor Andreas Park

VBA Workflow Automation
  - Automated data cleaning and updating process of live datasets
  - Helped to implement a new variable that classified over 500 cities into four tiers

AGAWA Partners — Toronto, Ontario
Investment Analyst — *Sept 2020 – Apr 2021*
- Analyzed seven China-related stock indices; made recommendations to investment committee based on the findings
- Researched the monetary policy framework in China to provide a contextual background of the China central bank (PBOC)
  - Employed flow charts to facilitate understanding of the complex interest rates system and MP framework
  - Presented PBOC operational framework, policy objectives, and toolkits in a 5,000-word report to investment committee
- Decomposed historical data using Python and Excel to identify different inflation environments to support team's backtesting needs
- Performed industry research by collecting information on 12 different funds' asset allocation strategies and fee structures

EXTRACURRICULAR ACTIVITIES

Machine Learning in Finance Projects — *May 2021*
- Trained two machine learning models
  - Liquidity regressor: advises public companies' ideal liquidity level against their peers
  - Investor classifier: advises client on pricing and structure of syndicated revolver
- Performed data cleaning, exploration, and analysis; tuned five models (Lasso, Ridge, ENet, Random Forest, and Gradient Booster)
- Selected the best performer based on different metrics (R^2, MAE, and Area Under ROC)

Study on Market Liquidity Provision in the Canadian Markets Amid the Pandemic — *Dec 2020*
- Analyzed impact of COVID-19 on liquidity provision in the Canadian market during volatile weeks of March 2020
- Prepared 140,000 entries of TAQ data on six large ETFs that track various asset classes (equity, bonds, gold, and REITs)
- Implemented Lee-Ready algorithm to assign trades; decomposed effective spread into realized spread and price impact
- Ranked the brokers by relative and absolute imbalance positions, and CAD volume

PERSONAL

- **Technical skills**: Python, Excel, VBA, Tableau, Bloomberg Terminal, FactSet, Familiar with SQL, MATLAB
- **Languages**: English & Mandarin
- **Interests**: Weight training, FRIENDS fan, geopolitics, economic history, League of Legends (ranked top 0.001% in NA server)