



# Ziyang Ye

Ziyang is an engineering degree holder with excellent analytical skills and extensive quantitative research experience in the financial industry. Having adopted multiple leadership roles in various engineering projects and composed many robust analytic reports, he has developed strong leadership abilities and fostered a reputation as a key contributor through problem-solving and innovation skills.

## EDUCATION

Master of Financial Insurance  
University of Toronto  
2023 - 2024

BASc (Honours)  
Industrial Engineering  
Minor in Engineering Business  
University of Toronto  
2023

## SKILLS

Technical: Python; R; MATLAB;  
Java; Javascript; SQL;  
AutoCAD; AMPL; SAS; SAS Viya;  
PowerBI; VBA; Microsoft 365

## INTERESTS/ACTIVITIES

Basketball; Photography; Movies

## EXPERIENCE

Royal Bank of Canada, Toronto, ON  
Junior Consultant  
Sep. 2022-  
Apr. 2023

- Led customer insight projects through the use of sentiment analysis using the NLTK & Whoosh packages in Python
- Performed exploratory data analysis, data cleaning, & feature engineering of large-scale business datasets
- Designed a knowledge graph to represent the relationship between 20 entities through the use of Graph DB

Skybound Capital, Hong Kong  
Summer Associate, Risk and Model Development  
May 2022-  
Aug. 2022

- Conducted risk evaluation & ran simulation to examine expected growth on different portfolio allocations
- Developed autoregressive models to analyze various types of financial data & forecast the liquidity overage
- Built a dynamic conditional correlation model to assess the risk for the fund
- Proposed & optimized the automation programs for the trading cost analysis in Python

BMO Financial Group, Toronto, ON  
Data Engineer, Strategic Business Analytics, ML & AI  
May 2021-  
Apr. 2022

- Developed an automated visualization system in Python
- Developed a SAS algorithm that provided time series adjustments, systematic cycling effects eliminations, & statistical process controls on the completion rate
- Supported & validated model development process of Mortgage Retention Rate Prediction by leveraging machine learning algorithms & statistical methodologies
- Designed an ETL data pipeline to organize databases for risk analytic purposes & automated 5 dashboards