

Jerry Qinghui Yu

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EDUCATION	<i>Honours Bachelor of Science with High Distinction</i> University of Toronto Computer Science specialist, Financial Economics specialist, Math minor	2014 — 2019
RESEARCH EXPERIENCE	<i>Research Assistant</i> Bayesian Neural Networks Supervised by Prof. David Duvenaud Department of Computer Science, University of Toronto	Sep 2017 — Sep 2018
	Airbnb microdata analytics Supervised by Prof. Nick Koudas Department of Computer Science, University of Toronto	Summer 2017
TEACHING EXPERIENCE	<i>Teaching Assistant</i> CSC263H Data Structures and Analysis CSC263H Data Structures and Analysis CSC263H Data Structures and Analysis Department of Computer Science, University of Toronto	Winter 2019 Winter 2018 Winter 2017
OTHER EXPERIENCE	<i>Incoming Research Assistant</i> Bank of Canada, Currency Research and Analysis	Summer 2019 Ottawa, Ontario, Canada
	<i>Finalist</i> Bank of Canada Governor's Challenge	Nov 2018 — Present Toronto, Ontario, Canada
	<ul style="list-style-type: none">• Selected as a top 5 student to represent University of Toronto.• Conducted macroeconomics research around the bank's policy rate.• Extended a vector autoregression model to forecast economics variables.	
	<i>Investment Analyst Intern</i> Ontario Teachers' Pension Plan	Sep 2017 — Sep 2018 Toronto, Ontario, Canada
	<ul style="list-style-type: none">• Supported trading desks through design and production of risk reports.• Prototyped vectorized sensitivity, risk factor based PnL approximation.• Designed and implemented an efficient task scheduling system.	
RECOGNITION	Dean's List-University of Toronto Faculty of Arts and Sciences NSERC Undergraduate Student Research Award Daniel Berlin Scholarship Innis College Exceptional Achievement Award Joseph Alfred Whealey Incourse Scholarship Later Life Learning Scholarship President's Entrance Scholarships	2014 — 2018 2017 2017 2016 2015 2015 2014

PERSONAL

Citizenship: Canadian

Languages: Python, Stata, R, C, Java, L^AT_EX, Chinese (Native), English (Native)