Yuhao Zhu, PhD

Model Validator at ABN AMRO Bank N.V.
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EXPERIENCE

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

- Assessing the quality of data sets and validating credit risk models.
- Checking the implementation of models and regulatory compliance.
- Programming the monitoring pipelines in Python.

EDUCATION

Erasmus University Rotterdam Sep. 2015 to Nov. 2018
Ph.D. of Finance *Rotterdam*

- Research interests: incentive contracting, option pricing, behavioral finance, corporate governance
- Thesis title "On the effects of CEO compensation"

VU University Amsterdam & Tinbergen Institute Sep. 2013 to Aug. 2015
M.Phil. in Economics (Finance track), cum laude, GPA: 8.0/10.0 *Amsterdam*

- Coursework: econometrics, risk management, behavioral finance, advanced game theory, asset pricing

University of Groningen Sep. 2011 to Aug. 2013
BSc (Honors) in Economics and Business Economics, GPA: 8.5/10.0 *Groningen*

- Coursework: statistics, programming, finance, international economics
- Fudan-RUG Double Degree Program

Fudan University Sep. 2009 to Aug. 2013
BA in Economics, GPA: 3.78/4.00 *Shanghai*

- Coursework: microeconomics, macroeconomics, linear algebra, probability theory

TECHNICAL STRENGTHS

Skills	Econometrics (time series, logistic regressions, stochastic calculas) Financial modeling (option pricing, behavioral finance, game theory) Machine learning (gradient boosting, random forest, natural language processing)
Programming	Python (scipy, scikit-learn, pandas, matplotlib, ipystata) Matlab, VBA for Excel, STATA, HTML
Languages	Chinese (native), English (proficient), Dutch (basic, A2), Japanese (basic)

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 AFFLIATION

Erasmus University Rotterdam Sep. 2018 to present

External researcher *Rotterdam*

- Conducting research in financial economics.

Erasmus University Rotterdam Sep. 2015 to Aug. 2018

Phd candidate, lecturer and supervisor of finance *Rotterdam*

- Conducting research in financial economics, applied econometrics, and option modeling.
- Data analysis with econometrics, machine learning, and programming.
- Teaching courses and supervising master theses.