

Yutong Yan

CONTACT INFORMATION	Room 1241, Department of Finance The Chinese University of Hong Kong	EMAIL: yutong.yan@link.cuhk.edu.hk WEB: https://yutongyan.xyz
TOPICS	Sustainable and Climate Finance; Investor Behaviour; Institutional Investors; Machine Learning; Textual Analysis; Natural Language Processing	
EDUCATION	The Chinese University of Hong Kong PhD in Finance McGill University Bachelor of Arts in Computer Science & Statistics Dean's Honours List (Top 5%), CGPA: 3.92/4.00, Major GPA: 3.96/4.00	Hong Kong, China 2023 – Montréal, Canada 2016 – 2020
RESEARCH POSITION	Research Assistant to Prof. Darwin Choi, Prof. Zhenyu Gao and Prof. Wenxi Jiang The Chinese University of Hong Kong Research Intern to Prof. Joelle Pineau and Dr. Audrey Durand Québec AI Institute (MILA)	2021 - Now 2019
RESEARCH EXPERIENCE	Financial Advisors' Awareness of Climate Risks: A Textual Analysis Perspective Climate Finance; Investor Behaviour; Textual Analysis <ul style="list-style-type: none">• Preprocess hundreds of gigabytes of PDF documents into TXT format.• Design a machine learning pipeline for iterative labelling to construct a highly representative training dataset.• Fine-tune BERT to classify unlabelled corpus and achieve 85% test accuracy.• Construct a climate-awareness measure of financial reports to quantify firms' realization of climate change events.• Conduct robust regressions to analyze how climate-awareness affects fund portfolio holdings and return performance. A Theoretical Analysis of UCT with Laplace Bound Machine Learning; Statistical Learning Theory; Optimization <ul style="list-style-type: none">• First proved the Upper Confidence Bounds applied to Trees (UCT) algorithm using the Laplace bound that has a lower computational complexity than its counterparts.• Showed experimental results are consistent with the theoretical regret bound in deep learning settings. Bandit Algorithms for Factorial Experiments Machine Learning; Optimization	CUHK 2021 - Now McGill 2019 Québec AI Institute (Mila) 2019

TEACHING EXPERIENCE	COMP551 Applied Machine Learning	Winter 2020
	Graduate Teaching Assistant (the Only Undergraduate in Team)	
	AI for Social Good Lab	Summer 2019
	External Advisor	
	ECSE211 Engineering Design Principles and Methods	Winter 2019
	Graduate Teaching Assistant (the Only Undergraduate in Team)	
	ECSE202 Introduction to Software Development	Fall 2018
	Graduate Teaching Assistant (the Only Undergraduate in Team)	
	MATH223 Linear Algebra	Fall 2018
	Teaching Assistant	
	Computer Science Undergraduate Society Help Desk	Winter & Fall 2018
	Tutor	
INVITED TALKS	Vancouver - WiML Workshop at Neural Information Processing Systems Conference	
	Montréal - Montréal AI Symposium	
	Montréal - Undergraduate Computer Science Research Symposium	
	Edmonton - Deep Learning and Reinforcement Learning Summer School	
	Montréal - AI for Social Good Lab	
TECHNICAL SKILLS	Programming Languages	Stata, Python, R, Matlab, SQL, Shell Script
	Machine Learning Packages	PyTorch, Scikit-learn, NLTK, Transformers
	Database	Compustat, CRSP, CSMAR, Thomson Reuters
HONOURS AWARDS	WiML Workshop Travel Grant	2019
	McGill Arts Undergraduate Research Internship Award	2019
	McGill School of Computer Science Research Award	2019
	Tomlinson Undergraduate Award (Teaching Excellence)	2019
	Tomlinson Undergraduate Award (Teaching Excellence)	2018
	The Rio Tino - Richard Evans International Exchange Award	2017
	Euclid Mathematics Contest School Champion	2016
SELECTED COURSEWORK	Finance: Financial Markets (Coursera certificate)	
	Mathematics: Advanced Probability Theory; Stochastic Processes; Optimization	
	Computer Sci.: Machine Learning; Natural Language Processing; Computer Vision	
HOBBIES	Ice Skating, Meditation	
REFERENCES	Wenxi Jiang , Associate Professor of Finance Department of Finance, The Chinese University of Hong Kong wenxijiang@baf.cuhk.edu.hk, +(852) 3943-3732	
	Zhenyu Gao , Associate Professor of Finance Department of Finance, The Chinese University of Hong Kong gaozhenyu@baf.cuhk.edu.hk, +(852) 3943-1824	
	Darwin Choi , Associate Professor of Finance Department of Finance, The Chinese University of Hong Kong dchoi@cuhk.edu.hk, +(852) 3943-5301	