

# BOHAN JIANG

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London, ON

Canada

## EXPERIENCE

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### Developer (Quantitative Research) RBC Wealth Management, Investment Analytics Summer 2018

- Developed, researched, and analyzed a quantitative, multi-factor equity model using panel regression methods to forecast weekly returns of individual equities in the S&P 500/TSX; an equal-weighted portfolio of the top quintile of forecasted equities outperformed the index by an annualized 8.49% over 15 years (Sharpe Ratio of 0.92).
- Applied Convex Optimization and Monte-Carlo simulations to enhance the equity portfolio model; identified Markowitz' Efficient Frontier to assign weights and maximize Sharpe Ratios given holding and risk constraints.
- Optimized a Python script using asynchronous multiprocessing to breakdown child securities of over 11,000 ETFs and Mutual Funds; improved performance by 4x to support aggregate analysis in our Multi-Asset Allocation tool.

### IBM Cognos Analyst IBM Summer 2017

- Identified, documented, and troubleshoot 150+ software issues and 30+ defects within IBM Cognos Enterprise Business Intelligence Software via log tracing and debugging to support the fix of future software iterations.
- Debugged 2-3 server environments daily by resolving issues relating to IIS/Apache Webservers, Distributed Environments, Security Vulnerabilities, SQL Query Generation, Oracle/SQL Server Databases, Performance Issues, etc. whilst receiving consistent feedback contributing to the rise of IBM Analytics' Net Promoter Score by 30%.

### Co-Chair/Director of Technology FuturFund 2016 – 2018

- Recruited and led a team of 23 members to undertake tasks supporting FuturFund's operational activities (Mind over Money Campaign, Financial Literacy Youth Network, Annual Conference) of making financial literacy engaging and accessible for youth; directly contributed to the financial literacy education for 2000+ youth in Canada.
- Designed FuturFund's website using WordPress, CSS, and JavaScript, which led to 3000+ unique visitors in 3 years.

### Database Administration Specialist Access Healthcare Services Inc. Summer 2016

- Managed the clinic's 2TB Microsoft SQL Server database using stored procedures and SQL queries to configure and redesign the database such to ensure secure database migration of over 8000 clients' sensitive information.

## TECHNOLOGIES AND LANGUAGES

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- **Programming Languages:** Java, Python, C/C++, JavaScript, Swift, SQL, BASIC/VBA, Bourne Shell, ARM Assembly
- **Framework/Libraries:** Numpy, Scipy, Matplotlib, Pandas, Scrapy, CVXOPT, CVXPY, Flask, TensorFlow, Keras, Node.js, Vue.js, jQuery, HTML/CSS, XML(XSD), JSON, ARKit
- **Environment and Tools:** Git, MS Office Suite, GNU Octave, DBMS (DB2, Oracle, MS SQL Server, MySQL), AWS (RDS, DynamoDB, Cognito, Lambda), Unix/Linux (Command Line)
- **Languages:** Fluent in English, Mandarin, and French (with DALF C1 Certification)

## EDUCATION

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### Honors Business Administration (HBA) Ivey Business School – Western University 2020

- Intended dual degree with Honors Specialization in Computer Science (BSc); CGPA: 3.9/4.0 **2016 - 2018**
- Additional Courses: Machine Learning (Linear/Logistic Regression, SVM, K-means), Advanced Financial Modelling

## HIGHLIGHTED PROJECTS

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### shARe - iOS/Web App (Best Use of AWS) Hack Western 4 2017

- Developed an iOS social media app using Swift, AWS, Facebook API, and ARKit that allows users to post SMS messages in Augmented Reality at their physical locations, which enabled messaging across real-life landmarks.

### FalconW - Java Game AI MIT Battlecode 2018 2018

- Developed an AI player using A\* pathfinding and minimax algorithms to defeat rival AIs in MIT's Battlecode 2018.
- Implemented minimax algorithms for AI decision-making, macro-management, and enemy threat parsing.

## AWARDS

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- **Joel Robinson HBA Leaders Scholarship:** Valued at \$24,000. **2018**
- **Ivey Business School HBA '74 Scholarship:** Valued at \$5,000. **2018**
- **Western Scholarship of Excellence, Dean's Honor List, UWO Academic Merit Scholarship** **2016 – 2018**
- **Fiat Chrysler Automobiles (FCA) Student Achievement Award:** Valued at \$5,000. **2016**