Yutong Yan

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TOPICS

Sustainable and Climate Finance; Investor Behaviour; Institutional Investors; Machine Learning; Textual Analysis; Natural Language Processing

EDUCATION

McGill University — Montréal, Canada
Bachelor of Arts in Computer Science & Statistics — 2016 – 2020
Dean's Honours List (Top 5%), CGPA: 3.92/4.00, Major GPA: 3.96/4.00

RESEARCH POSITION

Research Assistant to Prof. Darwin Choi, Prof. Zhenyu Gao and Prof. Wenxi Jiang
The Chinese University of Hong Kong — 2021 - Now
Research Intern to Prof. Joelle Pineau and Dr. Audrey Durand
Quebéc AI Institute (MILA) — 2019

RESEARCH EXPERIENCE

Financial Advisors' Awareness of Climate Risks: A Textual Analysis Perspective — CUHK
Climate Finance; Investor Behaviour; Textual Analysis — 2021 - Now

- 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 — McGill
Machine Learning; Statistical Learning Theory; Optimization — 2019

- 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 — Quebéc AI Institute (Mila)
Machine Learning; Optimization — 2019

- Implemented a family of bandit algorithms and investigated various factorial experimental design configurations.
- Concluded that UCT algorithms for factorial experimental designs are robust.

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
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Zhenyu Gao, Associate Professor of Finance
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Joelle Pineau, Associate Professor and William Dawson Scholar
School of Computer Science, McGill University
jpineau@cs.mcgill.ca, +(1) 514-398-5432

Audrey Durand, Assistant Professor and Canada CIFAR AI Chair
Department of Computer Science and Software Engineering, Université Laval
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