Lisa Yu

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EDUCATION

University of Toronto   **Toronto, ON**

Honors Bachelor of Science, Computer Science Specialist with Focus in AI; Mathematics Major   Class of 2023

- **Academics:** Cumulative GPA: 3.79/4.00, Dean's List Scholar 2019, 2020, 2021
- **Scholarship**: University of Toronto Scholars Program Award 2019 ($7,500 Entrance Scholarship)
- **Awards**: 1st place at Commerce Trading Competition (February 2021), 1st place at EY Challenge Competition (November 2020), Finalist at Credit Suisse Investment Banking Stock Pitch Competition (July 2020), 3rd Place at TechTrade Algorithm Trading Competition (November 2019)

PROFESSIONAL EXPERIENCE

National Bank of Canada   **Toronto, ON**

Investment Banking Summer Analyst (Diversified Industries Group)   May 2021 – Aug 2021

- Acted as a buyside advisor to (EV ~C$5.2b) Ballard Power Systems' acquisition of Arcola Energy (EV ~US$40mm)
  - Analyzed Ballard's M&A strategy, screened for existing opportunities, and modeled illustrative acquisitions with pro forma financial, product offering, geography, and other synergy considerations
- Worked on presentation slide decks for clients, internal memos, and bi-weekly hydrogen-space newsletters
- Built Excel models on company valuation, multiples, share price, trading history, and capitalization structure
- Automized logo-finding to increase workflow efficiency by using Selenium to web scrape potential logo images and comparing for similarities using OpenCV's template-matching function (correlation on image pyramids)

EXTRA-CURRICULAR ACTIVITIES

University of Toronto Machine Intelligence Student Team (UTMIST)   **Toronto, ON**

Project Developer   Sep 2021 – Present

- Working on *WallStreetBots*, a stock trading AI that uses NLP (FinBERT model) to conduct sentiment analysis and extract information from news and company filings
- Part of the NLP team and the Portfolio Management team
  - NLP: working on dataset creation using Capital IQ, Alpaca, RSS news feeds, and Reddit API; data processing; and model prototyping
  - Portfolio Management: stock screening using technical indicators and fundamental metrics; portfolio optimization using Modern Portfolio Theory and Monte Carlo simulations

University of Toronto Artificial Intelligence Group (UofT AI)   **Toronto, ON**

Director of Industry Partnerships   March 2020 – Present

- Built and maintained long-term partnerships with sponsoring firms, the academia, and other universities
- Secured C$200k in industry sponsorships over the past 2 years to launch and grow 2 iterations of *ProjectX*, an annual machine learning competition between top universities across North America with a prize pool of C$75k

PROJECTS

A Series of Classification Models Derived by Hand and Tuned using Grid Search | *github.com/qylisayu/ML_Models*

- Classifying fake news headlines using decision trees and information gain implemented with scikit-learn
- Classifying letters using simple neural network with dropout implemented with PyTorch
- Classifying a subset of MNIST handwritten digits using kNN, logistic regression, and locally weighted regression implemented by hand
- Fitting a Naïve Bayes Model to the MNIST digits using maximum likelihood implemented by hand

Conference Planning System | *github.com/qylisayu/Conference_Planning_System*

- A virtual event management system implemented using Java to organize a major-scale event
- Applied object-oriented programming and design patterns including Façade, Dependency Injection, Iterator, Strategy, Observer, and Factory Method

SKILLS, PROGRAMMING LANGUAGES, ACTIVITIES & INTERESTS

Skills: Bloomberg, Capital IQ, FactSet, Microsoft Excel, PowerPoint, TD Ameritrade, Alpaca
Programming Languages/Tools: Python, Java, R, PyTorch, Numpy, Pandas, OpenCV, Scikit Learn
Other Activities: Events Director at UofT Machine Intelligence Student Team, Junior PM at Investa Insights Rotman Chapter, Analyst at Toronto Student Investment Counsel, LearnAI Student at UofT AI, TMX Campus Ambassador
Interests: Machine Learning, Logic (Mathematical Proof), Crypto, NFT, Literature, Painting, Trading