

Sean Xu

EDUCATION

Rotman School of Management & Department of Economics, University of Toronto

Master of Financial Economics

Toronto, Ontario

Expected June 2027

- **Upcoming Relevant Courses:** Corporate Financing II (MBA), Options and Futures Markets (MBA), Econometrics (MA), Macroeconomics (MA), Financial Economics (MA)

Rotman School of Management, University of Toronto

Bachelor of Commerce, Finance and Economics Major, Statistics Minor, Data Science Focus

Toronto, Ontario

Sep 2021 – June 2025

- **Academics:** cGPA 3.92/4.0
- **Academic Scholarships:** Entrance Leadership Scholarship (\$2,500), Dean's List All Four Years
- **Trinity College Scholarships:** The Chancellor's Scholarships (\$1,400), Provost's Scholar
- **Relevant Courses:** Investments (A+), Fixed Income (A), Private Equity (A), Trading (A), Corporate Finance (A+), Microeconomics (A+), Macroeconomics (A+), Data Analysis (A+)

INDUSTRY CERTIFICATIONS

- CFI: Fixed Income Fundamentals, DCF Valuation Modelling, 3-Statement Modelling *2025*
- Bloomberg Market Concepts: Portfolio Management, Foreign Exchange, Fixed Income, Equities, Options *In Progress*

PROFESSIONAL EXPERIENCE

Bank of Montreal

Intern – Model Risk Specialist

Toronto, Ontario

Summer 2024

- Validated predictive models in SAS, testing against transactional datasets from 5M+ Canadian and U.S. online banking users.
- Identified critical model errors, including data timeframe mismatches, suboptimal performance outcomes, and insufficient contingency planning, driving corrective actions.
- Collaborated with model developers to remediate issues, enhancing fraud detection model accuracy by 2.5% and interpretability.
- Authored 5+ comprehensive validation reports, documenting data quality assessments, rigorous statistical testing, and audit-ready approval/rejection recommendations in alignment with BMO compliance standards.

NOTABLE PROJECTS

Portfolio Management Project

Sep-Dec 2023

- **Equities Portfolio:** Developed equity investment strategies by analyzing market trends, financial statements, and conducting thorough company analysis, resulting in the outperformance of the S&P/TSX index benchmark and surpassing competitor portfolios.
- **Options Portfolio:** Utilized technical analysis, fundamental analysis, and risk assessment to support the implementation of options strategies, such as straddles, strangles and calendar spreads, that contributed to a 10% Return on Investment (ROI) within three months.
- Collaborated effectively with 5 team members to forecast macroeconomic trends, select investment strategies, distribute suitable cash amounts across various securities, and monitor open positions.

Regression Analysis: What Factors Affect NBA Players' Salaries

Dec 2023

- Researched data for 1000+ NBA players, performed data splitting and data cleaning, used Q-Q plots and residual plots for model diagnostics, applied BIC and AIC criteria for model selection, and utilized mean squared error and adjusted R-squared for validation.
- Developed a linear model that included salaries, age, position, games started, points per game, and many other variables.
- Key discoveries: higher salary correlates with more three-point attempts (but not always higher 3PT%); the more dunks a player has, the fewer minutes they play in the playoffs; players who take more mid-range jumpers tend to have longer careers; the more tattoos a player has, the fewer technical fouls they get.

EXTRACURRICULAR ACTIVITIES

Rotman Commerce Insurance Association

Director of Corporate Affairs and Engagement

Toronto, Ontario

Sep 2021 – Sep 2024

- Planned, organized, and facilitated successful case competitions, networking sessions, and presentation workshops.
- Established strategic partnerships with Manulife, Sunlife, Marsh, and TD through consistent engagements.
- Developed sponsorship packages and successfully secured a \$400 annual sponsorship from Desjardins.
- Led a team of 5 members from diverse backgrounds and achieved a 30% increase in overall club participation rate from previous years.

PERSONAL

- **Technical skills:** Python, Capital IQ, Bloomberg, TradingView, Excel, VBA, Power BI, R, SAS, SQL, STATA, Basic Java
- **Languages:** Fluent in Mandarin
- **Interests:** Competitive Go Player (Top 10 in National Competitions), Powder Skiing, Golfing, Travelling to Tibet and Xinjiang