Raphael Tang

Raphael is an excellent communicator and experienced in macro-economic, financial time series and quantitative finance models. Having an undergraduate background in Economics and Mathematics, he is well-versed in financial econometrics, panel and cross section econometrics and seeking suitable positions to apply his quantitative aptitude.

EDUCATION

Master of Financial Insurance
University of Toronto
2023 - 2024

BA (Honours)
Economics
Wilfred Laurier, University of Waterloo
2022

SKILLS

Technical: Python; R; STATA; Bloomberg Terminal; AXIS

PROFESSIONAL CERTIFICATES/AWARDS

Peter Sinclair Award - [most technical thesis paper]: 2022
UofT Datathon: Top 5
Academic Merit Awards (WLU): 2019
Academic Entrance Scholarship (WLU): 2018

INTERESTS/ACTIVITIES

Participant in church charity events for relief missions;
Competitive Powerlifting;
Brazilian Jiu Jitsu

EXPERIENCE

Kenanga Investment Bank Berhad, Malaysia — Apr. 2023-Jun. 2023
Intern, Quantitative Research & Algorithmic Trading

- Assigned to 'discovery': Testing & researching models & strategies not yet used by the department
- Focused research on Autoregressive models & variations: Produced a report on the AR(1), AR(n) & SETAR model for the use of high frequency algorithmic trading

Maybank Berhad, Malaysia — Jun. 2021-Aug. 2021 & May 2020-Aug. 2020
Intern, Private Wealth Management

- Assigned to structured products, derivatives & equities
- Produced presentation on the 2020 US presidential election & effects on global financial markets. Distributed for training & education
- Used time series models to forecast department's model portfolio. Used VAR to assess portfolio risk, & GARCH for a short term out of sample risk forecast. The VAR showed a significant relationship between economic & portfolio risk, & the GARCH showed a relatively high volatility prediction

Maybank Berhad, Malaysia — May 2019-Aug. 2019 & May 2018-Aug. 2018
Intern/Private Wealth Management

- Assigned to Gaming, Oil & Gas, & Financial Institutions/ Banking
- Helped run rudimentary excel based financial forecasts for analyst reports
- Programmed simple back testing strategies based on technical analysis on the Bloomberg terminal
- Gathered data from Bloomberg terminal & local stock exchange for analyst reports