

Keat Yang Koay

Email: kykoay1011@gmail.com

Languages:

- English, French, Mandarin, Bahasa Malaysia
- Dialects: Cantonese, Hokkien

Skills:

- Business case development through data acquisition, analysis and communication.
- Programming in Python, R, SQL, Matlab.
- Experience using Impala and Hive for Big Data related work.
- Data visualization with Tableau and ggplot package in R.
- Machine Learning for both supervised and unsupervised problems.
- Applied Econometrics, Time- Series Econometrics and Finance.
- Data acquisition, development and integration work.

Education:

- McGill University - B.A. Joint Honours in Economics and Finance (First Class), Mathematics Minor.
- Coursera classes: Machine Learning, Python for Informatics

Work Experience:

Bell Canada Enterprises, Montréal, Québec

Business Intelligence Analyst (August 2014 – Present)

Job functions and achievements:

- Generated 31.9 Million dollars' worth of benefits by driving capital allocation decisions and by identifying opportunities to reduce churn, generate sales leads, reduce customer calls and improve customer satisfaction with Bell's quality of service within our network.
- Works in data acquisition and development projects, creating a foundation for generalisable and connectable data sets to improve customer experience, identify problematic business processes and generate sales opportunities.
- Consultant for analysts from different business units on leveraging data assets to develop business cases, identify campaign targets, define and improve measurements, and to support capital allocation decisions.
- Enhance the process of data acquisition to ensure that the company invests in projects with an acceptable return on investment and to support business analysts and developers with the right documentation.
- Trains team members on various data preparation and wrangling techniques to extract insights from data of various types, structures and size.
- Merges various data sources to provide comprehensive insights on business case assessments.
- Awarded Customer Operations Execution Excellence Award for analysis that reduced 15% of calls from new customers through an understanding of call drivers that power self-serve initiatives.

Securities Commission Malaysia, Bukit Kiara, Kuala Lumpur, Malaysia

Risk Management Department Intern (May 2012 – August 2012)

Job function and achievements:

- Created a Systemic Stress and Co-Movement Indicator for the Malaysian Capital Markets
Purpose: An early warning system to monitor systemic stress in the Malaysian capital market.
Methods: Principal Components Analysis, Volatility Model Forecasting.
Serves as base model employed by the Securities Commission to monitor systemic risk.

Presentation:

Title : "Agent utility-constraint based, scenario driven passive investment management in a multi-factor world."

Background:

McGill's investment management course requires students to work with a sampled household planning for retirement. Attention is paid to the human capital, risk-profile and retirement goals of the household. A scenario-driven approach is applied in designing a passive investment strategy that is customised to the risk tolerance and goals of the sampled

household. Statistical analysis is also employed to ensure that the strategy tilts away from risk sources that are averse to the household.

Presented on January-March 2013 to:

- PWL Capital Inc
- Desjardins Global Asset Management

Interest and Ongoing Activities

- Open-Source Contributions (available on GitHub):
Projects:
 - QuickQuants
Quick Quants is a web platform that automates important financial analytics for users. The analysis provides insights on the style bias of a specific ticker. Data retrieval, cleaning and analytics are all taken care of automatically by QuickQuants.
 - Portfolio Rebalancer
Portfolio Rebalancer is a Python and SQLite based programme that leverages existing libraries to help its user rebalance their portfolios to a target weight. (Source code and walkthrough available on request)
- MOOC courses
- Machine Learning and its applications
- Cooking