

YOHAN ZYTOON

Montréal, Québec, Canada

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Education

Université de Montréal

B.Sc. in Mathematics & Computer Science

– Treasurer, **UdeM AI**.

Expected Dec 2026

Montréal, Québec

Collège Ahuntsic

Diploma of College Studies (DEC) — Accounting and Management

Completed

Montréal, Québec

Relevant Coursework

- Machine Learning
- Algorithm Design
- Bayesian Statistics
- Advanced Statistics
- Data Science
- Data Mining
- Linear Regression
- Stochastic Processes

Certifications

CFA Program — Level I Candidate (Exam: May 2026)

Experience

Desjardins Assurances générales (DAG)

Data Scientist — Advanced Analytics Internship

Sep 2025 – Present

Montréal, Québec

- Designed predictive models and statistical experiments to optimize pricing and underwriting risk.
- Developed end-to-end data pipelines improving forecasting accuracy and financial planning.
- Delivered quantitative insights adopted by senior leaders to support treasury and capital allocation.

Bombardier Recreational Products (BRP)

Business Intelligence Intern

May 2025 – Aug 2025

Montréal, Québec

- Built executive dashboards monitoring margin and demand volatility across product lines.
- Automated SQL and Power BI reporting systems, reducing manual report time by 40%.
- Created data models used for forecasting and supplier contract optimization.

Canadian Imperial Bank of Commerce (CIBC)

Financial Services Associate

May 2023 – Aug 2023

Montréal, Québec

- Analyzed client portfolios totaling \$800M AUM, focusing on risk exposure and asset mix.
- Improved client onboarding process, reducing average handling time by 20%.

Independent Projects

Limit Order Book Simulator & Event-Driven Backtester (self-initiated) | *C++17, STL, CMake, pybind11* **In Progress**

- Engineered a microstructure simulator for testing execution algorithms and order flow dynamics.
- Benchmarked market-making and statistical-arbitrage strategies using Sharpe, drawdown, and turnover metrics.
- Optimized memory access patterns and multi-threading for 10x faster backtests.

VaR–ML–DL Comparison (self-initiated) | *Python, NumPy/Pandas, XGBoost, TensorFlow*

GitHub

- Compared parametric (Variance–Covariance), ML, and deep learning models for portfolio VaR estimation.
- Implemented walk-forward validation with Kupiec and Christoffersen tests for statistical backtesting.
- Documented methodology in a research-style report for quant risk applications.

Black–Scholes Option Pricing Tool (self-initiated) | *Python, Streamlit, NumPy, SciPy, Plotly*

GitHub

- Developed interactive pricing and Greeks visualizer supporting dynamic volatility and interest rate inputs.
- Enhanced model accuracy through Monte Carlo and finite-difference comparison.

Technical Skills

Programming: C++17, Python, R, SQL, Java

Libraries: NumPy, Pandas, scikit-learn, PyTorch, TensorFlow, MLflow

Data Tools: Power BI (DAX), Excel VBA, Azure ML, Docker, Git/GitHub

Mathematics: Probability, Stochastic Processes, Optimization, Linear Algebra, Monte Carlo Simulation

Languages: English (fluent), French (fluent), Arabic (native)