

Yuanyuan Pan

Mobile: +65 9087 2791

Email: e0010698@u.nus.edu/yyp0909@hotmail.com



EDUCATION

National University of Singapore 07/2021 - Present
PhD in Finance

National University of Singapore 08/2015 - 07/2017

Master of Science in Statistics

- GPA: 4.63/5.00.
- Coursework: Mathematical Finance, Data Mining, Machine learning, Time Series, Probability and Stochastic Processes, Nonparametric Statistics, Spatial Statistics, Statistical Methods in Finance.
- Honor Project: Divide and Conquer in Local Polynomial Regression with Big Data.

University of California, Berkeley 07/2014 - 08/2014

Summer Exchange Student

Soochow University 08/2012 - 08/2016

Bachelor of Science in Mathematics

- GPA: 3.60/4.00
- National Innovation and Entrepreneurship Project: The Strategy of Kelly Formula in Portfolio Investment Analysis.

WORKING EXPERIENCE

Asia Institution of Digital Finance , NUS, Singapore 09/2020 – 05/2021

Research Associate

- Conduct research for journal publications on credit risk management, financial modelling, financial empirical analyses, data analytics, databases, etc.
- Participate in the CRI operations in terms of model development/validation, data production, system enhancement and knowledge dissemination.
- Improve the developed scientific computation of credit risk measures such as Distance to Default (DTD), Probability of Default (PD) and Actuarial Spread (AS).
- Develop and improve the practical credit risk management tools such as stress testing/scenarios analysis.

Daimler Financial Service Africa & Asia Pacific, Singapore 04/2018 – 09/2020

Assistant Manager Risk Management & ABS

- Analyze and monitor the portfolio performance and risk situation in 11 AAP markets, bringing transparency to stakeholders and enabling optimal investment decisions.
- Improve the automation and digitalization of regional portfolio risk reporting via managing data warehouse and implementing PowerBI reporting, SSIS, SSAS BI system.
- Monitor and review monthly provisioning and override development. Gain knowledge of IFRS 9, Risk Parameter Calibration and Pricing.
- Implement risk-based collection daily reporting for 5 AAP markets, improving efficiency of collection activities.
- Standardize regional auto credit decision KPIs report and decision rules triggering report, contributing in risk efficiency and scorecard performance monitoring.
- Manage the sub-project "System Implementation" for the roll-out of ABS in Korea via building robust interface between internal systems and designing data flow and data quality check process to prepare data for pool selection and financial reporting.
- Involve in ABS issuance process and ensure close collaboration between Internal divisions such as legal, IT, Accounting, Operations, Risk Management and Treasury.

Harveston Asset Management, Singapore 02/2017 - 03/2018

Quantitative Analyst

- Research alpha signals using various data sources based on global markets, including equity, FX and futures, and monitor their performance.
- Establish model back-testing and simulation platform using MATLAB.
- Automate daily profit and loss analysis and relevant reports.

- Conduct data scraping on announcements of Chinese A shares and perform relevant data analysis through querying via SQL.
- Perform feature preparations for machine learning studies on stock selections and trading.

Daimler Financial Services Africa & Asia Pacific, Singapore

03/2016 - 08/2016

Risk Management Intern

- Prepare regular monthly reporting booklet for risk management team.
- Maintain and update risk data warehouse and credit risk management Business Intelligent (BI) system on regular basis via data uploading.
- Write SQL scripts to integrate data sources in the technical development of internal risk reporting portal.
- Maintain and enhance risk reporting portal by using Microsoft SharePoint and Tableau.
- Automate the process of risk report generation from Excel to PowerPoint by using Excel VBA.
- Support ad-hoc credit risk data analytics tasks as requested.

Bank of China, China

06/2013 - 09/2013

Summer Analyst Intern

- Utilize the Probability of Default (PD) and Value at Risk (VaR) models for credit rating and risk analysis.
- Summarize the loan details of default accounts and propose recommendations on mitigate measures.
- Analyze financial performance of companies by computing liquidity, solvency and profitability ratio.
- Support credit team in financial analysis, credit reviews and company specific due diligence.

SKILLS AND CERTIFICATES

Programming: Python, R, Julia, C/C++, C#, Excel VBA, SAS, Bloomberg

Database and Visualization: Microsoft SQL, SSIS, SSAS, SSRS, PowerBI, Tableau, SharePoint BI

Language: Chinese (Native), English (Proficiency)

Passed CFA Level 1

Passed FRM Level 1

Certificate: Understanding Securitization of ABS (Fitch)

AWARDS AND INTERESTS

First-Class Scholarship for Excellent Students, 2013-2015

First Prize in Soochow University Painting and Calligraphy Competition, 2014

The Minister of Propaganda Department, Math School, Soochow University, 2013

Champion in Running Competition of Math School, Soochow University, 2013

Volunteer for the 2nd Dongwu Cup National Debate Competition, 2013

Mathematical Contest in Modelling, Successful Participant Prize, 2013

Interests: Chinese Painting, Kayaking, Skateboarding