

Yifan Sun, ARM

+1(630)299-9256

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Key Skills:

- Experienced in data collection, mining, and management
- Experienced in project planning and management
- Effective communicator – capable of conveying difficult concepts to diverse groups of people
- Efficiency orientated – always looking to improve existing processes to maximize efficiency
- Logical problem solver – able to solve complex problems by breaking them down into simpler components
- Excellent time management and organizational skills – able to handle multiple projects simultaneously with tight deadlines

Work Experience:

SCOR Reinsurance Company, Chicago, IL

March 2015 – Present

Natural Catastrophe Modeler

- Acting as lead catastrophe modeling analyst for the United States property, energy, and construction facultative business. Analyzing exposure data from multiple sources to determine the amount of risk posed to the overall US natural catastrophe portfolio; constantly searching for ways to better capture and code data to ensure exposed risks are accurately represented
- Analyzing and evaluating large sets of catastrophe modeling results for Latin America reinsurance treaty business; producing pricing indications for specific types of reinsurance contract focusing solely on catastrophe losses; providing guidance to actuarial team on methodology used for pricing catastrophe portions of reinsurance contracts
- Using Microsoft SQL Server to manage large databases, and extract important exposure and loss information; using Microsoft Excel and R to analyze and identify loss and premium trends throughout different time periods; frequently communicating and presenting key findings to underwriters and regional risk managers
- Developing training programs and documentations for internal training; making sure other teams have a clear understanding of the overall catastrophe modeling process, and how it factors into the overall risk profile of the organization

Allstate Insurance Company, Northbrook, IL

June 2013 – March 2015

Catastrophe Modeling Senior Analyst

- Model and analyze Allstate's Corporate Probable Maximum Loss (PML) metrics to support exposure and risk management strategies; maintain and update several PML monitoring tools utilized by different areas of the organization
- Evaluate and validate third-party catastrophe models, making sure modeled results are reasonable by performing detailed model validation processes; the process includes drafting project plan, comparing modeled results to other metrics for reasonability, and identifying trends and drawing conclusions from large modeled datasets
- Model property exposure data according to various requirements for Enterprise Risk Management(ERM) internal models; provide modeled catastrophe losses to different parts of the organization to support the overall ERM framework
- Validate large sets of auto exposure data using SAS Enterprise Guide Application and Microsoft SQL Server to ensure data quality, prepare the data for use in catastrophe models and other internal models
- Compute and communicate reinsurance premium allocations for Allstate and its affiliated companies
- Constantly looking for ways to streamline processes, increase data quality, and improve overall efficiency of the team

Purdue University Supplemental Instructions Program, West Lafayette, IN

January 2013 – May 2013

Introduction to Financial Accounting Instructor

- Assisted students with difficult concepts and problems taught in Introduction to Financial Accounting by holding bi-weekly sessions of 15-20 students
- Organized team activities and problem sets to actively engage students in understanding and retaining information
- Met with course professor on a weekly basis to communicate materials students were having trouble with; brainstormed better ways of demonstrating the concept in class

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Education:

Purdue University, West Lafayette, IN
Bachelor of Science in Applied Statistics and Actuarial Science
Minors: Economics and Business Management

May 2013
GPA: 3.2/4.0

The Insurance Institutes of America, Malvern, PA
Associate in Risk Management (ARM) Designation
Completed designation in July 2015

July 2014 – July 2015

Technical and Language Skills:

Proficiency in Microsoft SQL Server, SAS Application, Access Database, Microsoft Excel (VBA), StatPlanet, RMS Risklink, AIR Touchstone

Basic knowledge in R and Python programming languages

Fluent in Mandarin Chinese

Relevant Activities:

Property Value Research Project, West Lafayette, IN

Fall 2012

- Class capstone project for Applied Regression Analysis course
- Utilized 15 quantitative and qualitative property characteristics, such as property value, street address, zip code, square footage, etc. of over 500 properties in West Lafayette as input data
- Built a predictive model that calculates the listing price of properties in West Lafayette, IN based on input property characteristics, using various regression methods and SAS Application

Semester Abroad, Paderno Del Grappa, Italy

Summer 2012

- Semester abroad hosted by the Consortium of Universities for International Studies, focusing on the principles and challenges of international business and globalization
- Identified and analyzed difficulties and obstacles of international corporations entering foreign markets through a case study regarding Disneyland entering Hong Kong
- Collaborated with three other students and investigated possible causes of failure for cross-national strategic alliances through a case study regarding the strategic alliance between TATA and Fiat

Member of Phi Sigma Theta National Honor Society

August 2012 – May 2013