**Jocelyn Li**

El Cerrito, CA 94530 • (267) 495-9368 • [yuanli0616@gmail.com](mailto:yuanli0616@gmail.com) • [LinkedIn](https://www.linkedin.com/in/yuanli0616/)

**SKILLS & SPECIALITIES**

**SPECIALITIES**: Project Management, In-depth Data Analysis, Business Insights, Data Visualization, Experimental Design

**SKILLS**: MySQL, PostgreSQL, R, SAS, Python, UNIX, Perl, VBA, Tableau

**WORK EXPERIENCE**

**BlackRock** Wilmington, DE

*Risk Analyst* September 2015-Present

* Participate in product planning and management of the implementation of new product and features, onboard new clients
* Gather metadata from different channels and sources, Provide risk analytics and P/L attribution analysis, ensuring risk/return data and characteristics correct (VaR, TE, OAD, OAS, DV01), assist clients in understanding the risk exposure and P/L explanation;
* Lead and coordinate with cross-functional teams with the designing, testing, reviewing and enhancement of new product functionality and financial model across 20 clients
* Simplify and automate production/reporting process by building new SQL, R, VBA, Perl, UNIX/Linux shell scripts, improved production efficiency by 60%
* Manage client relationships, provide high-profile advisory services regarding product and report, deliver regular training by using Tableau, identify and prioritize new product opportunities
* Build day-to-day reporting dashboards, design KPIs and perform ad-hoc analysis for internal and external stakeholders

[**Brandywine Global Investment Management**](https://brandywineglobal.com/)Philadelphia, PA

*Data Analyst Co-op* April 2014-Septermber 2014

* Automated daily check sheet by writing SAS, VBA code, macros and formulas to speed daily QA process
* Maintained and built SQL scripts and complex queries for financial analysis and extractions across 20 clients
* Utilized Excel models to check daily price variances that exceed threshold and communicate with senior management

**Oracle** Shanghai, China

*Data Analyst Intern* May 2012-November 2012

* Utilized SQL/Oracle to analyze massive and highly complex marketing data sets, performed statistical analysis
* Extracted, cleaned and visualized data to communicate key findings to internal and external stakeholders
* Collaborated with Product and Marketing teams to identify opportunities, improved product and marketing strategies

**PROJECT**

**Descriptive Analysis of Titanic Passengers** December 2016

* Conducted exploratory data analysis on a sample of the Titanic dataset to identify characteristics of survivors
* Utilized Python (NumPy, Pandas and Matplotlib) to clean, transform and analyze passenger’s survival rate

**Exploratory Data Analysis of White Wine Quality** November 2016

* Utilized R to analyze the relationship of various parameters which impact the quality ratings for White wine
* Explored variables and identified relationships within a data set before building predictive models
* Quantified and visualized variables by using appropriate plots such as scatter plots, histograms, and box plots

**EDUCATION**

**Financial Risk Manager (FRM) Level 2 Candidate** June 2017

Concentration: Quantitative Analysis, Valuation and Risk Models, Credit Risk Management, Investment Risk Management

**Drexel University,** Philadelphia, PA January 2013-June 2015 Bachelor of Science, *Business Analytics* **GPA**: 3.89 / 4.0

**East China Normal University,** Shanghai, China September 2010-December 2012

School of Information Science and Technology, *Electrical Engineering*