Lukas Tang

Quantitative Analyst & Product Owner

Profile

Data professional with 8+ years of success in delivering impactful analytical data science and statistical projects. Expert in statistical programming, adept at project management, and skilled in communicating complex ideas to diverse stakeholders. Proven leader in developing statistical models, R package development and as a Product Owner. Passionate about agile ways of working and adapting to new technologies for optimal project outcomes.

Work experience

present ↑ 09/2023

Quantitative Analyst & Product Owner

UBS AG, Zurich

- Responsible for Pillar 2 (Stress) / Provision / Climate Risk Stress Models for the International Residential Mortgages Portfolio (Credit Risk)
- Technical leadership by effectively guiding a cross-functional team of 13 quantitative analysts, IT professionals, and data engineers in an agile environment.

08/2023 ↑ 03/2021

Senior Risk Modeler

Credit Suisse AG, Zurich

- Development of advanced internal ratings-based (A-IRB) models for credit risk predictions.
- Leadership in development of internal R packages.
- Responsibility for critical relational database concerning credit loss rates, used for model development and model monitoring.
- Regulatory topics, e.g. analysis of conservatism of models, regulatory uplifts, model implementation checks.

02/2021 ↑ 07/2018

Statistical Modeler

Lowell Financial Services GmbH, Essen, Germany

- Lead in development of statistical models and machine learning approaches for the prediction of cash flows for the purpose of portfolio re-valuation in the context of debt collection.
- Various data-driven projects, e.g. data strategy, support in migration of databases to the cloud, business-cases for new data sources.
- Regular re-valuation of portfolios of non-performing claims.

06/2018 ↑ 09/2016

Risk Controller

Santander Consumer Bank AG, Mönchengladbach, Germany

- Support in then-ongoing IFRS-9 implementaion project.
- Creation and automation of regular risk reports.
- Development of models for Loan-Loss-Provision forecasting.

Contact

Email
`Lukas.Tang@outlook.com`

Phone
`+41 78 215 8316`

Address
Fällmisstrasse 39
8832 Freienbach, Switzerland

LinkedIn
`lukas-tang`

Skills

- Expert R Programming
- Good Python Programming
- Expert SQL knowledge
- Good SAS Programming
- git & Bitbucket
- Jira
- (Relational) database management
- Statistics & Machine Learning
- Economics & Econometrics
- Credit Risk Modeling
- Mentoring & Leadership
- (Agile) Project Management
- Strong analytical skills
- Effective Communication
- Teamwork

Languages

German	Mother Tongue
English	Fluent
Mandarin - Chinese	Intermediate
Spanish	Basic

02/2016 ↑ 09/2015

Intern

Volkswagen Financial Services AG, Brunswick, Germany

- Automation of Reports concerning balance sheet quality of car dealers (using R, with .XBRL input data)
- Impact assessment of new credit default triggers

Recent Achievements & Engagement

2023

Master Thesis Advisor

I am advising a student who is challenging traditional credit risk models using ML and external data at Credit Suisse. He was investigating my idea of applying transfer learning to improve internal models by incorporating models developed based on a larger external dataset.

2023 ↑ 2022

Community Building

I noticed that there was little exchange about coding practices and recent developments in the R and Python community at Credit Suisse, and initiated a regular exchange and a community of R coders who want to drive things forward.

2023 ↑ 2018

Developer of various internal R packages

Developed several internal R packages both at Lowell and at Credit Suisse for data management, harmonization of data sourcing, modeling, model monitoring, and visualizations. In that context, I also implement code versioning routines in order to enable other colleagues to contribute to the packages.

Education

2023 ↑ 2020

Various online courses

Coursera

Completed:

- Deep Learning Specialization
- Courses on Bayesian Statistics
- Google Project Management Certificate

2016 ↑ 2013

Master of Science, Quantitative Economics

University of Konstanz, Germany

Details:

- Specialization in Econometrics
- Master Thesis: "Robust Analysis of Dynamic Portfolios using Sparse Covariance Matrix Forecasts", grade: 1.3 (German grading)
- Further courses in computational Economics, advanced Microeconomics and Macroeconomics, Game Theory

2013 ↑ 2010

Bachelor of Science, Economics

University of Münster, Germany

Details:

- Specialization in International Finance
- Bachelor Thesis: "Impact of Speculation on Agricultural Commodity Prices", grade: 2.3.
- Exchange Semester at Kozminski University in Warsaw, Poland