Shilun (Sherry) Dai

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QUALIFICATIONS

- Passed SOA P&FM / CAS Exam 1&2 *May 2020 - Nov 2020*
- Sitting for SOA Exam IFM / CAS Exam 3F *May 2022 - Dec 2022*
- Skills: Microsoft Excel/VBA, SAS, SQL, RStudio, Python, Power BI, Radar, Microsoft PowerPoint

EDUCATION

Department of Statistics, University of Toronto **Toronto, ON**
Bachelor of Science, Actuarial Science Specialist and Statistic Science Major *Sep 2018 - Apr 2023*

PROFESSIONAL EXPERIENCE

Munich Re **Toronto, Canada**
Actuarial Intern – Corporate Actuarial Team *Sep 2022 - Apr 2023*
- Imposed Power BI to analyze premium patterns for different line of business

Intact Financial Corporation **Toronto, Canada**
Actuarial Analyst Intern – Commercial Lines Automobile Actuarial Pricing Team *May 2022 - Aug 2022*
- Investigated Motor Vehicle Record (MVR) broker orders, used SAS to pull data and created pivot table in Excel to perform cost analysis, reduced cost by 13%
- Fixed the logic in Auto Strategy Monitoring (ASM) report that will be generated every month, increased Execution by 10%

The Wawanesa Mutual Insurance Company **Toronto, Canada**
Actuarial Intern – Enterprise Risk Management Department *Jan 2022 - Apr 2022*
- Enforced Excel VBA to prepare Bridging Summary for Homeowners' Catastrophe Analysis, investigated the factors affects final indication mostly, created automation bottoms to simplify the process
- Implemented Radar to perform Reinsurance earthquake data review, identify invalid reconcile sources or data fields, documented from completeness, accuracy and consistency aspects to reveal potential impacts

Guorong Securities **Hangzhou, China**
Product Manager Assistant *Jan 2020 - Apr 2020*
- Monitored capital flow, data classification, checked abnormal data and completed relevant reports
- Created individual stock benefit models and portfolio strategies, utilized stratified sampling and multi-factor linear model index enhancement strategies, reduced transaction costs, and optimized investment portfolios

PROJECT EXPERIENCE

Analysis on reserves of Medical Rehabilitation and Direct Compensation **Toronto, ON**
Group Leader *Oct 2021 - Nov 2021*
- Enforced Excel to construct eight development triangles, applied several diagnosis methods and concluded the age-to-age factors regarding to reported/paid claims/counts
- Selected age-to-age factors in each maturity periods representing future trends as loss development factors (LDFs), adjusted ultimate reported/paid claims/count by LDFs
- Exercised Frequency Severity method, Claim ratio & Pure Premium method, BF method and etc. to project ultimate claims, selected ultimate claims
- Documented the result in a report, accomplished a presentation using PowerPoint and a real-time Q&A with professors, achieved 93% marks which is top 3 of the class

Research on the Intention of US President Election in 2020 **Toronto, ON**
Group Member *Oct 2020 - Nov 2020*
- Implemented RStudio to match propensity score and calculated regression model based on the personal information of 6479 U.S. citizens including their age, education and income
- Constructed a logistic regression model to calculate voters' probability of having higher income, also known as propensity score, matched voters with the closest score
- Compressed the original dataset into a matched dataset to observe the equilibrium between treatment group and control group, obtained the impact of income on voting preference
- Exercised logistics regression model on the compressed dataset to predict their voting preference and concluded voters from higher-income group reaching 37.77% probability of voting Biden

EXTRACURRICULAR EXPERIENCE

Chinese Volunteer Association, University of Toronto **Toronto, Canada**
President *Sep 2019 - May 2020*
- Initiated Reading Week Camping and Food Festival activities, cooperated with 7 departments, raised $3000+ donations
- Taught Computer science and Mathematics using PowerPoint, organize 1-1 office hours, benefited 50+ students