**Shilun (Sherry) Dai**

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**QUALIFICATIONS**

* Passed SOA P & FM / CAS Exam 1 & 2, and SAS Base *May 2020 – Nov. 2020*
* Sitting for SOA Exam IFM / CAS Exam 3F, and SAS Advance *Sept. 2022 – Dec. 2022*
* Skills: Python (pytoch, jax), R (tidyverse, dplyr), Microsoft Excel (pivot table, VBA), SAS, SQL, Power BI, Radar,

**EDUCATION**

**Department of Statistics, University of Toronto Toronto, Canada**

*Bachelor of Science, Actuarial Science Specialist and Statistic Science Major**Sept. 2018 - Apr. 2023*

**PROFESSIONAL EXPERIENCE**

Munich Reinsurance Company of Canada Toronto, Canada

*Actuarial Co-op –* *Property & casualty Reserving & IFRS 17 Team Sept. 2022 - Apr. 2023*

* Imposed R to summarize cash flow to a particular granularity and visualized patterns in Power BI for different quarters and line of businesses
* Supported 2022 Appointed Actuary Report preparation by collecting the financial statement data, and mapped IFRS 4 data structure with IFRS 17

Intact Financial Corporation Toronto, Canada

*Actuarial Analyst Intern – Commercial Lines Automobile Actuarial Pricing Team* *May 2022 – Aug. 2022*

* Retrieved Motor Vehicle Records data in SAS, investigated reasons of the order going over budget, and used Excel to perform cost analysis and reduced total loss by 13%
* Fixed the endorsement calculation errors in Auto Strategy Monitoring Report using SQL, reconciled the result in Excel, and improved the execution by 10%

The Wawanesa Mutual Insurance Company Toronto, Canada

*Actuarial Intern – Enterprise Risk Management Department* *Jan. 2022 – Apr. 2022*

* Enforced VBA to conduct sensitive test for indications in Excel, which investigating the factors significantly affects final indication value, created VBA bottoms to automate the whole process, which saved 90% of work for the following year
* 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 or outliers, 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 using
* 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 BS method 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 90% 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 ACTIVITIES**

**TCS Toronto Waterfront Marathon Toronto, Canada**

*Volunteer Oct. 16, 2022*

* Being a volunteer to assist as a course marshal at the 33 TCS Toronto Waterfront Marathon
* Made sure the course route was safe for participants, guided them along the route, supported pedestrian and vehicles in navigating road closures, and being a positive ambassador for the race

**Maixi Primary School Shanxi, China**

*Volunteer* *May 2021 - June 2020*

* Taught Computer science and Statistic science using PowerPoint, organize 1-1 office hours, benefited 50+ students

**Chinese Volunteer Association, University of Toronto Toronto, Canada**

*President* *Sept. 2019 - May 2020*

* Initiated Reading Week Camping and Food Festival activities, cooperated with 7 departments, raised $3000+ donations

请补充信息表上提到的RSG和支教的详细信息

**INTERESTS**

* Interests: Scuba Diving (PADI Open Water & Dry Suit Diver), rock-climbing, snowboard