**Shilun (Sherry) Dai**

(647) 679-6669 | [shilund1998@sina.com](mailto:shilund1998@sina.com) | LinkedIn: [Shilun (Sherry) Dai](http://www.linkedin.com/in/sherry-shilun-dai-705a75180/)

**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 (PyTorch, JAX), R (tidyverse, dplyr), SAS, SQL, Power BI, Microsoft Excel (pivot table, VBA), 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*

* Developed a R program to summarize cash flows to a particular granularity and compared them under IFRS 4 and IFRS 17, and then utilized Power BI to visualize patterns across several quarters and lines of business
* Supported the 2022 Appointed Actuary Report by gathering financial statement data, justifying the procedures used, and comparing data in tables with files

Intact Financial Corporation Toronto, Canada

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

* Extracted Motor Vehicle Records data in SAS, investigated reasons for broker orders going over budget, exported data to Excel for cost analysis, reducing total loss by 13%
* Imposed SQL to eliminate the endorsement calculation errors in Auto Strategy Monitoring Report, reconciled the outcome with system files 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 execute sensitive test which investigates the factors that significantly affect final indication value, created bottoms to automate the whole procedure in Excel, saving 90% of the labor for the following year
* Implemented Radar to perform reinsurance earthquake data review, identified invalid sources or data fields, and documented from completeness, accuracy, and consistency perspectives to reveal potential implications and ramifications

**Guorong Securities Hangzhou, China**

*Product Manager Assistant* *Jan. 2020 – Apr. 2020*

* Monitored capital flow and 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 build 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 period representing future trends as loss development factors (LDFs), adjusted ultimate reported/paid claims/count by LDFs
* Exercised Chain Ladder method, Loss Ratio method, Bornhuetter-Ferguson method, and Expected method to project ultimate claims
* Documented the output in a report, accomplished a presentation using PowerPoint and a real-time Q&A with professors, achieved 90% marks which are top 3 of the class

Research on the Intention of US President Election in 2020 Toronto, ON

*Group Member* *Oct. 2020 - Nov. 2020*

* Implemented R to fit 2020 survey data of 64,798 U.S. citizens which contains age, education, income and etc into a multilevel logistic regression in order to estimate the probability of supporting Donald Trump
* Utilized post-stratification method to partition survey data into demographic cells according to explanatory variables, calculated the weighted average of cells
* applied the model to 2018 population data to make the prediction
* 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