Sean Riggs

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WORK EXPERIENCE

Wells Fargo **June 2018 – Present**

Quantitative Associate *Charlotte, NC*

- Cataloged billions of records spanning 20 years of history. Leveraging SQL and data mining techniques to optimize and improve the creation of transaction indicators.
- Partnered with external MIT/IBM team to build deposit account dataset with 20 years of account balance and geographical data, and served as point of contact to explain the data's nuances so they could effectively test machine learning models and forecast deposit balances.
- Built datasets from transactional level data and developed features to aid model developers in identifying accounts in troubled positions and the risks of aggregate losses from those accounts. Developed dashboard visualizations from transactional data using Tableau and regularly presented findings to management and relevant stakeholders.
- Linked internal Wholesale accounts to BEA consumer spending by NAICSSUBSECTOR, creating Tableau design visualizations to highlight estimated impact to Wells Fargo balances in a post-COVID19 landscape.
- Migrated data mart process from SAS/SQL to python-based big-data platform using PySpark and Hadoop distributed systems, resulting in a 50% reduction in processing time and further enhanced it with shell scripts to run the ETL process for multiple months in parallel.

Bank of America **August 2017 – April 2018**

Quantitative Finance Analyst *Charlotte, NC*

- Responsible for running as many as 20 statistical tests as part of the validation process for logistic regressioncredit scorecard models. Key responsibilities include modifying and developing SAS Macros to perform keystatistical tests to evaluate model accuracy, discriminatory power, and sensitivity to changes in modelparameters.
- Worked with developers to understand complex methodologies and data manipulations such as the creationand replication of pseudo default datasets used for scorecard modeling.
- Developed challenger models with alternative inputs and data manipulations to provide effective challenge tomodels submitted by developers.
- Performed quarterly ongoing monitoring for 10 credit scorecard models, and documented results using Latex for typesetting.

Wells Fargo **September 2015 – August 2017**

Analytic Consultant *Fort Mill, SC*

- Leveraged SQL server database to automate manual reporting tasks that had previously been done in Excel by building forecast history SQL table to automatically update KPI accuracy metrics. Developed complex SQL queries using subqueries to pull data from multiple data sources, and perform data transformations.
- Automated forecasting models and KPI metrics using both SAS language, as well as advanced excel VLOOKUP and match index functions.
- Responsible for tracking forecasting accuracy across multiple lines of business, and using these accuracy metrics to determine where improvements in forecasting methodology can be made. Developed KPI metrics to track accuracy using various metrics, and time intervals.
- Used SAS Macro language programming to quickly loop through multiple forecasting models to efficiently back-test alternative predictive models. Used both multiple regression analysis, and Box-Jenkins time series analysis to select the best model. Used automated code to back-test challenger models using cross-validation, and holdout sample. Presented findings to management and business partners.
- Developed Service Release forecasting process and expanded it from three line of businesses to encompass all of default servicing. Communicated regularly with forecast owners for each line of business.

EDUCATION

North Carolina State University **May 2014**

Economics *Raleigh, NC*

- **Awards:** Graduated Cum Laude

University of North Carolina Charlotte **January 2016**

Economics *Charlotte, NC*

- **Coursework:** Graduate Econometrics, Advanced Business Forecasting, Advanced Macroeconomics, Financial Econometrics, Financial Management
- **Awards:** Awarded merit based graduate assistantship

SKILLS

Analytical Software: SAS, Python, R, SQL, PySpark, Tableau
Version Control: Git, GitHub, TortoiseSVN
Data Engineering: Hadoop Distributed File System, ETL, Automation, Shell Scripting, Version Control, Relational Databases, Data Visualization, Unix.