Sean Riggs

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WORK EXPERIENCE

Wells Fargo **June 2018 – Present**

Quantitative Associate *Charlotte, NC*

- Cataloged billions of records with over 20 years of history. Applied data mining techniques to categorize raw transaction statement descriptions into different transaction indicators.
- Built datasets from transactional level data, conducting experiments to identify accounts in troubled positions and the risks of aggregate losses. Developed dashboard visualizations using Tableau and regularly presented findings to management and stakeholders.
- Linked internal Wholesale accounts to BEA consumer spending by NAICSSUBSECTOR to help inform management of risk of exceeding asset cap. Used Tableau visualizations to highlight estimated impact to Wells Fargo balances if consumer spending exceeded pre-COVID19 levels.
- Partnered with external MIT/IBM team to build deposit account dataset with 20 years of account balance and geographical data, serving as point of contact to help them understand the data and test machine learning models to forecast balances.
- Migrated data mart process from SAS/SQL to python-based big-data platform using PySpark, resulting in a 50% reduction in processing time and further enhanced process with shell scripts to run the ETL process for multiple months in parallel, optimizing speed and efficiency.

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 regression credit scorecard models. Key responsibilities include modifying and developing SAS Macros to perform key statistical tests to evaluate model accuracy, discriminatory power, and sensitivity to changes in model parameters.
- Worked with developers to understand complex methodologies and data manipulations such as the creation and replication of pseudo default datasets used for scorecard modeling.
- Developed challenger models with alternative inputs and data manipulations to provide effective challenge to models 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*

- Scheduled streamlined RDBMS process to automate manual reporting tasks, build forecast history SQL table for KPI accuracy metrics, and develop complex SQL queries with subqueries to pull data from multiple sources.
- Forecasted automated CI/CD models and KPI metrics using SAS language, VLOOKUP, and match index functions.
- Developed 10 ad hoc forecasts across the Bankruptcy business in support of capacity tool development to help senior leaders, and business partners to better understand the key drivers of the Bankruptcy forecast.
- Used SAS Macro language programming and conducted code reviews to quickly loop through multiple forecasting models, efficiently back-test alternative predictive models, and select the best model via multiple regression analysis and Box-Jenkins time series analysis. Automated code was used to back-test challenger models utilizing cross-validation and holdout sample, with findings presented to management and business partners.
- Re-developed Bankruptcy inflow forecasting model using multiple regression model with seasonal adjustment that resulted in forecasting error being reduced by more than 50% for both short and long-term forecasts.

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/Linux