Sean Riggs

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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

WORK EXPERIENCE

Wells Fargo   **June 2018 – Present**

Quantitative Associate   *Charlotte, NC*

- Cataloged billions of records of transactional account data spanning over 20 years for data warehousing and analysis. Applied data mining techniques to accurately categorize raw transaction statement descriptions into distinct transaction indicators.
- Built comprehensive data architectures from transactional level data, developed features to identify accounts in troubled positions and the risks of aggregate losses, and created dashboard visualizations using Tableau to present findings to management and stakeholders.
- Partnered with external MIT/IBM team to build a deposit account dataset with 20 years of data, including account balances and geographical data. Served as point of contact, providing expertise to understand 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 optimizing the ETL process with shell scripts to run in parallel for multiple months.
- Linked internal Wholesale accounts to BEA consumer spending by NAICSUBSECTOR, leveraging analytics and business solutions to inform management of risk of exceeding asset cap. Utilized Tableau visualizations to highlight estimated impact to Wells Fargo balances if consumer spending exceeded pre-COVID19 levels.

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

Quantitative Finance Analyst   *Charlotte, NC*

- Performed quarterly ongoing monitoring for 10 credit scorecard models, leveraging SAS for streamlined data analysis and documenting results using Latex for typesetting.
- Developed challenger models with alternative inputs and data manipulations to provide effective challenge to models submitted by developers.
- Worked collaboratively with developers to architect sophisticated data manipulations, including the generation and replication of pseudo-default datasets for scorecard modeling.
- Assessed data validation accuracy of logistic regression credit scorecard models through up to 20 statistical tests, modifying and developing SAS Macros to evaluate model accuracy, discriminatory power, and sensitivity to changes in model parameters.

Wells Fargo   **September 2015 – August 2017**

Analytic Consultant   *Fort Mill, SC*

- Re-developed Bankruptcy inflow forecasting model using multiple regression model with seasonal adjustment that resulted in forecasting error reduction of more than 50% for both short and long-term forecasts.
- Scheduled streamlined data pipelines using complex SQL queries with subqueries to pull data from multiple sources and automate manual reporting tasks, resulting in automating the reporting of KPI accuracy metrics.
- Took initiative to integrate R functionality within the SAS environment via Proc IML, educating forecast team on the capabilities of using R and SAS together, and leading effort to automate the production of

forecasts.

- 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.
- Forecasted Service Release across all default servicing lines of business, streamlining the process and increasing efficiency. Demonstrated excellent communication skills to collaborate with forecast owners.

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.