

LUYI(LUCY) HAN

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SUMMARY

- Proficient in Python (Numpy/Pandas/sklearn), R, C++, Powershell; SQL, Azure; Tableau
- Master's Degree, Finance (MSGF Scholar, Top 10%); Bachelor's Degree, Finance & Computer Science
- Effective at quantitative modeling, structured finance, statistical data analysis & visualization
- Able to work and communicate with different departments; a bridge between technology & business

EDUCATION

Fordham University, Gabelli School of Business

New York, NY

Master's Degree, Global Finance (STEM), GPA:3.72/4.00

08/2017 - 02/2019

Coursework: Auto-Trading Systems, Data Mining, Machine Learning, Computational Finance, Financial Modeling

Shanghai University of Finance and Economics

Shanghai, CN

Bachelor's Degree, Computer Science, Finance

02/2013 - 06/2017

Coursework: Data Structure, Database Management and Application, Time Series Analysis, Stochastic Process

Honors: Honorable Mention, American Mathematical Contest in Modeling (MCM)

EXPERIENCE

Sixup PBC, a private student loan company

New York, NY

Data Analyst

02/2019 - Present

- Extract and Transform data by PostgreSQL; Evaluate the database by scenario analysis and frequency analysis
- Build monthly customer performance and portfolio performance analysis by Python, including vintage analysis, transition matrix and delinquency distribution analysis
- Build credit risk models by Python (packages including Numpy, Pandas and sklearn), including delinquent rate model and loss forecasting model based on potential segments, business model and operational plan
- Build A/B test based on different scenarios and improve loan approval process using the segments
- Build weekly marketing performance analysis and operational report, based on user behavior and feature data, by Tableau; Communicate the performance with Business Development, Marketing team and the executives
- Write monthly/quarterly loan allocation performance reports based on waterfall portfolios (over \$30M) to the executives and investors; Make monthly/semi-monthly drawdown to investors by waterfall

Forex Capital Markets (FXCM)

New York, NY

Quantitative Trading Intern

02/2018-08/2018

- Modeled algorithmic trading strategies for foreign exchange currencies using Python API; Performed R and Python for statistical models such for data exploration and created visualizations of data and results
- Designed and ran experiments to test hypotheses about the market and specific trading signals based on quantitative techniques and large trading datasets

PROJECT EXPERIENCE

Auto Task Management System Building for A Top-Tier Bank

09/2020

- Built an auto task management function to process account files of 10k+ customers automatically by Powershell, including files tracker and auto email generator

Stock ETF Trading System

02/2018-06/2018

- Developed an auto real-time trading system, including recommendation algorithm, trading strategy and GUI module, to trade US stocks on the InteractiveBrokers platform using IB-MATLAB API, with a return of 22.78% from 03/2018 to 06/2018
- Selected stocks by equity research using financial news and companies' financial reports
- Monitored daily trading activities on InteractiveBrokers and adjusted portfolio monthly by rebalancing stocks

VOLUNTEER EXPERIENCE

Asian Financial Society (AFS)

New York, NY

Executive Assistant, Best Volunteer Award

09/2017 - Present

- Maintain official website using WordPress and HTML, including update and design pages on the website
- Analyze customer data to understand the composition, needs and satisfaction of customers