

Young Lee

Data Scientist - Allstate

Chicago, IL - Email me on Indeed: [indeed.com/r/Young-Lee/109dcde6f5b08add](https://www.indeed.com/r/Young-Lee/109dcde6f5b08add)

Data scientist with experience in property & casualty personal lines insurance and academic background in statistics and economics.

Modeling

- Regularized GLMs (LASSO, Ridge, Elastic net), Gradient Boosting Machines, Generalized Additive Models
- Insurance loss modeling using Tweedie regressions
- Longitudinal survey data analysis

Computing/Programming

- R, SQL, Linux, Python, Stata

Willing to relocate to: San Francisco, CA - San Jose, CA - Menlo Park, CA

Authorized to work in the US for any employer

WORK EXPERIENCE

Data Scientist

Allstate - Chicago, IL - August 2015 to Present

Built and deployed XGBoost model to predict likelihood of a policy having an undisclosed driver, potentially saving company in excess of \$3,200,000/year

- Performed predictive modeling of auto insurance losses and life insurance mortality using elastic net regularized generalized linear models, generalized additive models, and gradient boosting machines written in R within a Linux server environment
- Managed project to refit insurance pricing plan, working closely with actuaries to incorporate necessary adjustments for variations in state regulations from data preparation through model building and implementation
- Automated creation of visualizations that compare different optimization scenarios
- Built program for a non-technical audience that automatically scores models, bringing data together from multiple data sources

Volunteer GED Tutor

ENoK - Chicago, IL - January 2015 to September 2016

Tutored GED English and math to North Korean refugee students, covering English writing, reading comprehension, and algebra

EDUCATION

Master of Science in Statistics

University of Chicago - Chicago, IL

June 2016

Master's in Paper

University of California - Los Angeles, CA

SKILLS

Hadoop (2 years), Hive (2 years), Linux (2 years), SQL (2 years), R (6 years), Python (2 years)

LINKS

<http://linkedin.com/in/yclee1>

ADDITIONAL INFORMATION

SKILLS & INTERESTS

Programming: R, SQL (Oracle), Linux/Unix, Python, Hadoop/Hive, Spark

Foreign Language: Bilingual Korean (TOPIK Level 5), Elementary Spanish