Liu Jason Tan

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Experience

- **Operational Risk Analyst – Morgan Stanley** *(August 2022 – Present)*
  - Maintained federal **regulatory reporting** requirements for comprehensive capital analysis and review (CCAR) stress testing
  - Conducted **statistical regression modeling** to predict operational losses based on the federal reserve's macroeconomic variables for CCAR
  - Ran **Monte Carlo simulations** to determine the potential operational risk loss at a 99.9th percentile for the Advanced Measurement Approach (AMA) capital reporting
  - Documented modeling methodologies to **mitigate modeling risks** and limitations
  - Aggregated **complex mathematical model** results and presented them to both technical and non-technical stakeholders and decision-makers to fit the company's risk appetite
  - **Analyzed large datasets** to assess operational risk and find potential **risk mitigations**
  - Collaborated with business units to provide **risk management** guidance and support
  - Used **machine learning** to enhance internal **quality assurance** of risk issues and incidents
  - **Identified trends and patterns** in risk incidents to find potential mitigation strategies
  - Implemented models from scratch using **python** and **git** to streamline team workflow
- **Data Analytics Intern – Poisera** *(June 2021 – August 2021)*
  - Performed web scraping and utilized APIs to access public data for **quantitative analysis**
  - Conducted **qualitative research** to help the company make informed decisions
  - Automated **data collection** to update the company database
  - Identified **key product insights** to inform the company roadmap

Education

- **Master of Applied Data Science** - *August 2022* — GPA: **4.00** /4.00
  University of Michigan – Ann Arbor — *Ann Arbor, Michigan*
- **Bachelor of Science in Information Systems** – *May 2020* — GPA: **3.64** /4.00
  Stony Brook University — *Stony Brook, New York*

Skills

- Advanced proficiency in **Microsoft** Office (Word, PowerPoint, **Excel**), **Git**, and programming (**Python**, **R**, **SQL)** with ability to learn new tools and platforms quickly
- Strong analytical skills, especially in **data analytics** and **risk analytics,** using **regressions, simulation, machine learning, natural language processing, time series analysis** etc.
- Familiar with **regulatory capital reporting** (Dodd-Frank, CCAR, Basel III), **stress testing**, **financial modeling**, and **risk management**
- **Detail -Oriented** with ability to **work under pressure**, **meet strict deadlines**, and **balance multiple projects** to deliver quality results to stakeholders
- Strong **communication**, **collaboration**, **time-management**, **critical thinking**, and **problem-solving skills**