Jesse Yan

jesseyan@uchicago.edu | (224) 424-9557 | Chicago, IL

EDUCATION

University of Chicago — **Chicago, IL**
Master of Science in Financial Mathematics — **Expected June 2025**
- Courses: Portfolio Theory & Risk Management, Computing for Finance in Python, Fixed Income, Fixed Income Derivatives, Machine Learning in Finance, Quantitative Trading Strategies, Credit Markets, Advanced Computing for Finance in C++, Macro Finance, Foreign Exchange: Markets, Products, and Pricing; Introduction to High Performance Computing, Option Pricing, Stochastic Calculus

University of Illinois at Urbana-Champaign (UIUC) — **Champaign, IL**
Bachelor of Science in Actuarial Science; Minor in Business, Minor in Communication — **December 2021**

Illinois Mathematics and Science Academy (IMSA), Aurora, IL (ACT: 36) — **June 2018**

Awards & Honors: Top 15 USA IMC Prosperity 2 Trading Competition (2024), FinMath Alpha Scholar, James Scholar Honors, Dean's List, State Farm Actuarial Science Scholar, NAMIC Mutual Insurance Foundation Scholar, ARML

SKILLS

Computing: Python, Jupyter, R, VBA, SQL, SAS, C++, CUDA, Cython, Vim, Linux, Git (GitHub), Snowflake, Tableau, Alteryx, QlikView, Microsoft Office (Excel, PowerPoint, Word, PowerBI), Robotic Process Automation (UiPath), RMS (Moody's), AIR (Verisk), ProVal (Winklevoss Tech)

Actuarial Exams Passed: Financial Mathematics (June 2019), Probability (September 2019), Investments and Financial Markets (July 2021), Statistics for Risk Modeling (May 2023), Predictive Analytics (October 2023)

EXPERIENCE

Neuberger Berman — **Chicago, IL**
Quantitative Researcher – University of Chicago Project Lab — **June 2024 – August 2024**
- Adapted the Merton model for municipal bonds, focusing on asset volatility, default risk, and municipal finance traits
- Completed quantitative analysis on model modifications to find trading signals using Snowflake, Jupyter, and Python

PricewaterhouseCoopers (PwC) — **Chicago, IL**
Consulting – Associate — **August 2022 – October 2023**
- Determined fair values of stock compensation per ASC 718, new SEC pay-versus-performance, and other disclosure requirements using Black-Scholes, Merton, Cholesky, Finnerty, Chaffe, and Monte-Carlo simulation models
- Conducted risk assessments, audits, and other analysis of pension plans to ensure funding levels remain adequate
- Calculated actuarily determined contribution rate scenarios using ProVal for pension plan projections and redesigns
- Marketed and organized bids for pension risk transfers between pension clients and insurance carriers
- Constructed regulatory reports and other deliverables for clients summarizing findings, results, and recommendations

Management Consulting – Intern — **June 2021 – August 2021**
- Provided support for audits, surveys, and ad hoc analyses on retirement, health, pension, and other benefits plans
- Validated the migration of proprietary Pharmacy Benefit Managers (PBM) repricing model from Excel to Alteryx

Travelers Insurance — **St. Paul, MN**
Actuarial Leadership Development Program Intern (Remote) — **June 2020 – August 2020**
- Analyzed relative pricing competitiveness in Select business to understand cross-sell underwriting impact
- Visualized implications of new underwriting flow rules in Commercial Accounts business using QlikView and SAS

Axis Capital Reinsurance — **Champaign, IL**
Catastrophe Modeling Support & Actuarial Intern — **January 2019 – August 2019**
- Created loss models and comparison reports using SQL, R, RMS, and AIR to assist underwriting business functions
- Developed custom tools using VBA and Python to expedite and streamline the catastrophe modeling process
- Generated industry report and competitor analysis to assist in one-off portfolio optimization project
- Won internship capstone challenge for team presentation to senior leadership on Directors and Officers coverage

ADDITIONAL INFORMATION

Extracurriculars: UChicago – Course Grader (Principles of Macroeconomics); **UIUC** – FACES Consulting, Actuarial Science Club (Committee), AXIS Risk Management Academy (Committee), Gamma Iota Sigma, Asian-American Association
Interests: YouTube channel, tennis, swimming, running, sports betting, poker and other card games, piano