

Sharri Cecile Byron

January 2019

Email: byronsharri@gmail.com

Cell: 706-247-5683 (preferred contact)

Atlanta GA 30319

| | |
|-------------|---|
| Nationality | Trinidad and Tobago, US permanent resident |
| Languages | English (native), French (basic), Spanish (basic) |

I have 20 years of research experience in applied econometrics and policy research using econometric, quantitative methods and statistical methods across varying data types (time series, discrete choice, cross section and panel data; and 3 years of providing SR 11-7 effective challenge in the banking industry.

Specialties: Validation of CCAR/DFAST stress testing, CECL and BAU models, analytical estimates, scorecards and tools; Consumer, Wholesale and Mortgage credit risk model validation; Fee income model validation and implementation testing; Model Risk and Risk Analytics, CECL and BAU implementation testing; Credit policy and Monitoring plan development.

Notable projects include: Validation of Wholesale System of Models for CCAR/BAU. Validation of ALLL System of Models for BAU. Validated suite of PD qualitative models – CRE, Financial Institutions, NFPs. Validation of Auto Loss Forecasting models. Lead on validation of CECL implementation for Retail and Auto portfolios. Validation of CCAR Scenario Assessment Tool. Validation of Counterparty Risk BAU and PD model.

Model validation activities

June 2016 – present SunTrust Bank

Champion SR11-7 within model validation and development by relating potential findings to SunTrust policies and procedures, FRB requests.

Continuously produce high-quality reports that meet the SunTrust validation procedure; help to improve the independent validation and review by internal and external auditors; and facilitate better understanding of model risk by model owners, users and managers.

Utilize and adhere to the workflow and processes within model validation and governance.

Work with developers in isolating and resolving issues, including the evaluation of best econometric/ statistical practice, and retesting as necessary.

Engage developers and Line of Business to understand modeling limitations that may lead to conceptual soundness issues and/or not fit for use model status.

Engage maintenance team to ensure consistency across validation and monitoring.

Continuously explore opportunities to add value to SunTrust and the model risk processes.

Encourage technical engagement among model development and model validation to effect change and ensure the timely completion of validation projects.

September 2015-June 2016 M&T Bank

Stepped in and resolved implementation review for fee income models.

Constructed a table of all CCAR models and their model methodologies for the CCAR 2016 submission.

Provided comments on CCAR 2016 submission.

Wrote time series model guidance.

Wrote time series performance monitoring guidance.

Validated and worked with model development on Counterparty Risk BAU and PD model, compiled overview of M&T Counterparty risk for model validation purposes

Compiled CRE model validation overview deck for 2016 Fed examination.

Education

Ph.D. Economics, University of Georgia at Athens, 2009 (econometrics, macroeconomic dynamics)
M.Sc. Economics, University of the West Indies at St Augustine, 2002 (applied microeconometrics)
B.Sc. Economics and Mathematics Honors, University of the West Indies St Augustine, 1996 (double major economics and mathematics)

Employment

2016-present Model Validation Analyst, SunTrust Bank, Atlanta, Georgia

2015-2016 Model Validation Analyst, M&T Bank, Buffalo, New York
2014-2015 Assistant Professor, Department of Economics, Drew University
2013-2014 Visiting Assistant Professor, Department of Economics, Gettysburg College
2012 Visiting Scholar, Central Bank of Trinidad and Tobago
2009-2013 Assistant Professor, Auburn Montgomery, Department of Economics
2003-2009 Research Assistant, Carl Vinson Institute of Government, University of Georgia
2001-2003 Senior Research Analyst, Divestment Secretariat, Ministry of Finance, Trinidad and Tobago

Skills

Proficient in SAS EG; SAS E-Miner; SQL; STATA; TeX; Mathematica; EViews; SPSS; Microsoft Office Suite. Facility in R.

Research

Refereed publications

Kakeu, J. and Byron, S. (2016) "Optimistic about the future? How uncertainty and expectations about future consumption prospects affects optimal consumer behavior", *BE Journal of Macroeconomics*, De Gruyter, vol. 16(1), pages 171-192.
Byron, S. (2012) "Examining Foreign Aid Fungibility in Small Open Economies", *Open Economies Review*, 23(4), 675-712.

Non-refereed publications

1. "CARICOM Financial Development and Economic Growth: Some Initial Statistical Relationships" in *The Financial Evolution of the Caribbean Community 1970-1996*, CCMF, St. Augustine, 1997
2. "The Monetary Transmission Process in Small Open Economies: The Case of Trinidad and Tobago", XXVII CCMF Conference Proceedings Publications, CCMF, St. Augustine, 1996

Technical and policy reports

1. "The Dynamic Effects of Commodity Prices on Fiscal Performance in Small Open Mining Economies: The Case of Guyana and Suriname." IADB, 2011
2. "Public Social Expenditure Review in Suriname." IADB, 2013
3. "Economic Impact of Climate Change on the Water Sector in the Turks and Caicos Islands." UNECLAC, 2011

Theses

1. Three Essays on Financing Public Spending in a Small Open Economy. Ph.D. dissertation, 2009
2. A socio-economic profile of loan delinquency: A Case Study of a Credit Union in Trinidad and Tobago. M.Sc. thesis, 2002