Pu Yuan

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PROFILE SUMMARY

- A motivated data expert with robust background in finance and economics. Strong technical and interpersonal skills honed through consulting experience, client interactions and cross-functional team collaborations.
- Proficient in Python SQL, VBA, R, MATLAB, and Tableau for in-depth data analysis and visualization. Well-versed in data processing, data modeling, feature engineering, financial modeling, valuation models, and machine learning techniques.
- Secured 1st place in the Global Social Entrepreneurship Competition, and the runner-up position in Financial Planning Competition at Morgan Stanley Wealth Management, demonstrating strong financial acumen and entrepreneurial spirit.

EDUCATION

University of Toronto **Sept 2021 – May 2024**

Bachelor of Science, Double major in Economics and Statistics, CGPA 3.76/4.00. *Toronto, ON*

WORKING EXPERIENCE

Consultant Intern, BCG Shanghai, *Shanghai, China* **Jul 2023 – Present**

- Managed finance consulting project timelines while ensuring high-quality deliverables. Oversaw several data-intensive finance projects, Ensuring deadline adherence, quality standards, and fulfillment of client financial objectives.
- Evaluated the Supply-Demand of the Aftermarket Automotive Industry. Utilized machine learning models (Random Forest and Gradient Boosting) to forecast market trends, integrating demographic and behavioral economics for segmentation.
- Advanced the scope of business economics intelligence using Tableau dashboards of key financial metrics, including sales, inventory, and consumer spending patterns, to optimize clients' product and pricing strategies in the automotive aftermarket.
- Conducted valuation of automotive sector companies using DCF analysis and earnings multiples; formulated investment strategies to enhance client market positions and profit margins, supported by empirical research and scenario plannings.

Credit Analyst Intern, Citibank, Quantitative Research, *Shanghai, China* **May 2023 – Jul 2023**

- Assisted to reinforce the credit risk framework using Random Forest model, employed features of working capital, liquidity ratios, and earnings quality, to predict potential default. enhancing prediction accuracy to 90% and reducing defaults by 8%.
- Conducted credit risk assessment by incorporating LGD, PD and EAD to Monte Carlo simulation model to assess the default probability. Generated 10,000 scenarios for loan expected loss. Calculated VaR of loan portfolio with extensive backtesting.
- Worked closely with various stakeholders to translate business requirements into detailed functional specifications, led the workflow management and process improvement by standardizing data collection and processing procedures.

Data Analyst Intern, Yanc Data Consulting Firm, *Toronto, ON* **Jul 2021 – Sept 2021**

- Spearheaded the development of a logistic regression-based predictive machine learning model to forecast default probabilities for retail demand loans; Cleaned and transformed over 500k historical loan datasets for training and validation.
- Identified and engineered relevant features that significantly contributed to the predictive power of the model, including economic indicators, borrower's credit history, income level, and loan-to-value ratio.
- Conducted rigorous model evaluation using techniques such as cross-validation and ROC curve analysis, achieving 95% model accuracy, to ensure the model's robustness and reliability in different scenarios.

PROJECT & LEADERSHIP EXPERIENCE

COVID19 Pandemic and the Stock Markets Efficiency, *University of Toronto* **May 2023 – Jun 2023**

- Examined the return and volatility of S&P500 constituents during the pandemic; combined the result with an event tracker to conduct market efficiency hypothesis testing; analyzed the market risk factors and explored anomalies in the EMH theory.
- Studied BSM and binominal tree derivative pricing model. Calculated the implied volatility and studied market dynamics under crisis conditions. Gained insights on derivative pricing mechanisms and volatility forecasting.

Economic Research Project with Shenshen Yang Ph.D. Candidate, *University of Texas, Austin* **Aug 2020 – Apr 2021**

- Co-authored the essay "A Quantitative Economic Analysis on the Relationship between Color Trends and Changes in Mental Health Conditions", examining the economic implications of color trends on psychological health.
- Leveraged Python for data preprocessing, econometric analysis, and graphical representation, exploring the economic dimensions and psychosocial impact of how societal color preferences can statistically relate to mental health indicators.