

Sungho Lee

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EDUCATION

University of Southern California – Los Angeles, CA Jan. 2021-Expected Dec. 2022

Master of Science in Applied Data Science, GPA: 3.80/4.00

- Relevant Courses: Machine Learning for Data Science, Foundations of Data Management, Analysis of Algorithms, Data Science at Scale, Intro to Computational Thinking and Data Science

University of Wisconsin – Madison – Madison, WI

Sep. 2008-May 2014

Bachelor of Science in Statistics and Certificate in Mathematics, GPA: 3.44/4.00

- Relevant Courses: Applied Regression Analysis, Applied Categorical Data Analysis, Introduction to Time Series, Data Analysis with R, Introduction to Stochastic Processes

SKILLS

Programming Language : Python(Pandas, Numpy, Scikit-learn, Keras, TensorFlow, Matplotlib), R, Java, SAS, and VBA

Web Development : Django, HTML, XML, CSS

Database : SQL, MySQL, MongoDB, AWS RDS, Apache Spark

WORK EXPERIENCE

Junior Professional, Samsung Fire and Marine Insurance Company – Korea Jan. 2015-Jul. 2020

Commercial Lines Development Department

- Conducted pricing of newly launched mobile device insurance using linear regression model based on repair history

Commercial Lines Actuarial Department

- Led monthly reporting for Natural Catastrophe (Nat Cat) Risk Management
 - Performed catastrophe risk modeling in Touchstone and Catrader software to estimate the Nat Cat Probable Maximum Loss (PML) of major risk areas based on in-force property insurance data
- Estimated the outstanding loss of specific Nat Cat by extracting millions of contract data from database using SQL to accomplish real-time risk assessment
- Developed and automated Korean Nat Cat PML estimation tool (financial module) using Python and VBA

Intern, Korea Asset Pricing – Korea

Jul. 2012-Aug. 2012

Korean Bond Pricing Team

- Coordinated a project with 5 number of teams to analyze and compare target bonds and ratings using VBA

ACADEMIC PROJECTS

Building a Web UI Based Machine Learning Tool for Hospitalization Data * *click title to view the website*

- Created Web UI using Django for non-technical users to be able to upload database in AWS S3, handle and extract features for machine learning via Apache Spark.

Analysis of Cyber Phishing E-Mails

- Led a group of six people to design a classifier to detect cyber phishing e-mails using features such as a phisher's location, email sentiment, and email language style.
- Utilized openAPI and several NLP packages in python to run clustering algorithm based on Jaccard Similarity
- Visualized features and clusters using D3.js

Analysis of Breast Cancer in Wisconsin

- Generated and compared different types of machine learning models such as support vector machines, k-means clustering, and spectral clustering

Generative Models for Text

- Trained deep learning model called Long Short-Term Memory to mimic different styles of writing using Keras

LEADERSHIP

President, Korean Economics Student Association at UW-Madison

Jan. 2013-Dec. 2013

- Organized and hosted the Simulated Stock Investing Competition with 40+ participants
- Facilitated and presented weekly meetings in front of 50+ club members for a semester

CERTIFICATIONS

Actuarial exams passed: FM, P, MLC, C, MFE, all VEE certifications and FAP