Steven Wangshu Peng

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SUMMARY:

- Energetic and result driven Quantitative Analyst with 3+ years' work experience in Quantitative Analysis, Business Intelligence, Data Science, Statistical and Financial Modelling. Specialized in using statistical models and tools to conduct quantitative analytics with Python, SQL, SAS, R, MATLAB, C++, VBA.
- Actively seeking for full-time position in technology and financial fields with focus on quantitative analytics, data science, and business intelligence.

WORK EXPERIENCE

Santander Bank   **Boston, MA**
Senior Quantitative Analyst   **Nov 2016 to Present**

- Developed and implemented statistical loss forecasting models to predict probability of default (PD) using logistic regression model in Python and SAS for Bank's $30 billion commercial portfolio
- Developed a Python Model-View-Controller (MVC) framework for model implementation that reduced implementation time from 2 to 3 months to two weeks, increased robustness through extensive unit testing, input parameter validation and version control and reduced execution time by approximately 80%
- Migrated the loss forecasting model from Excel VBA to Python and SAS platform, and executed CCAR/DFAST stress tests under Federal Reserve's regulation on a semi-annual basis
- Visualized the key risk drivers and performed sensitivity analysis for model performance review, and put together reports for management and external audience including Federal Reserve and OCC
- Coordinated closely with model developers and business department to discuss model methodologies and results, and worked with IT department to gather and validate necessary inputs for model execution
- Conducted User Acceptance Testing (UAT) for implementation results with multiple stakeholders to make sure its compliance with the business requirements

PI Analytics   **Baltimore, MD**
Quantitative Research Analyst   **May 2015 to Dec 2015**

- Collected Mortgage-Backed Securities data using Bloomberg terminal, and researched on the default and prepayment components from 38 million mortgage loans data of Fannie Mae and Freddie Mac using SQL and SAS, and built an R package to develop multinomial logistic regression models for pricing and risk managing these loans
- Used R and Python packages to conduct data analysis and visualization of 15-year Wells Fargo wholesale deposit data used in CCAR, and analyzed correlation of deposit data between Wells Fargo and other bank holding companies

HSBC Bank Company Limited   **Guangzhou, China**
Financial Analyst   **Jul 2012 to Sep 2012**

- Conducted research on various commodities markets within the energy and metals sectors and performed data analysis by using SAS and SQL in support of the internal commodities fund and risk management
- Developed quantitative methods using Python to model the features in energy market for derivative trading strategies

EDUCATION

Johns Hopkins University   **Baltimore, MD**
Master of Science in Applied Mathematics and Statistics (GPA: 3.6/4.0)   **Aug 2014 – May 2016**

- Relevant Courses: Regression Analysis, Machine Learning, Time Series Analysis, Statistical Learning, Numerical Analysis, Stochastic Calculus, Financial Computing in C++, Optimization in Finance.

University of California, Los Angeles   **Los Angeles, CA**
Exchange Program in Statistics and Management (GPA: 3.8/4.0)   **2013 – 2014**

- Relevant Courses: Mathematical Statistics, Probability Theory.

Sun Yat-Sen University   **Guangzhou, China**
Bachelor of Science in Mathematics and Computer Science (GPA: 3.82/4.0)   **2010 – 2014**

- Relevant Courses: Mathematical Analysis, Partial Differential Equations, Numerical Analysis, Multivariate Statistics, Mathematical Models, Programming Languages(C/C++), Data Structure and Algorithms.

TECHNICAL SKILLS AND INTERESTS

Math: Regression Analysis, Logistic Regression, Stochastic Calculus, Time Series Analysis, Real Analysis
Finance: Risk Management, Stressing Testing, Credit Risk Analysis, CCAR, Structured Finance, Derivative Pricing
Interest: Tennis, Rowing, Dragon Boating, Texas Hold'em, Basketball, Golf