Danjun Lu

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https://danjunlu1720.github.io/index.html

Quantitative analyst with 2+ years' experience in risk management and 4 years' experience in data analysis.

SKILLS

Programming Languages: SAS (SAS procedure, Macro, SQL), Python, R, Matlab
Frameworks: Pandas, Numpy, Antlr4, Scikit-learn, Matplotlib
Platforms: SAS Model Implementation Platform, SAS Risk and Finance Workbench, GitHub, Tableau, Office

EXPERIENCE

Associate Analytical Consultant - Atlca Solution LLC., Raleigh, NC — Apr 2019 - Now

CECL/IFRS9 Implementation for mid and large-cap banks – Apr. 2019 to Nov. 2019

- Implemented and validated regression models for a wide range of retail portfolios.
- Performed model validation and system integration with SAS software products.
- Wrote documents for design explanation and deployment process.
- Regularly presented model results and workflows.

SAS to Python translation research – Dec. 2019 to now

- Working on developing a process flow for SAS to Python translation.
- Researching both SAS and Python language syntaxes and writing translation benchmarks.
- Designing auto-testing module and optimizing codes.

Research Assistant - Part-time - North Carolina State University, Raleigh, NC — Jan - Dec 2018

Identification of the growth rate of virus propagation

- Converted a bio-statistics problem into an image recognition task using R programming.
- Implemented machine learning models to classify three growth rates of viruses with Python.
- Tuned model parameters to achieve the improvement of the test accuracy by 30%.

Research Assistant Intern - China Milestone Investment Management Co., Shanghai, China — Summer 2016

Financial review writing for company promotion

- Collected and analyzed daily financial news.
- Wrote reviews and posted via the company's social media.

RELEVANT ACADEMIC PROJECTS

Stock Price Movement Prediction with News Data — Fall 2018

- Processed and analyzed both the stock market data and news for high-tech companies with Python.
- Extracted useful features and implemented classification models to predict stock price movement, achieving 80% accuracy.

Comprehensive Capital Analysis and Review Project (CCAR) — Fall 2017

- Forecasted defensible nine-quarter ECL for a portfolio of real estate mortgage loans under three economic stress testing scenarios with PD*LGD*EAD model.
- Performed statistical models, logistic and linear regressions, to estimate the PD and LGD with SAS.

EDUCATION

North Carolina State University, Raleigh, NC — Aug 2017 - Dec 2018

- Master of Financial Mathematics
- Graduate Certificate - Data Science Foundation

Zhejiang University of Finance & Economics, Zhejiang, China — Sep 2013 - May 2017

- Bachelor of Economics (BE) - Financial Engineering

OTHER ACHIEVEMENTS

- FRM exam part I passed — Nov 2019
- SAS Certified Advanced Programmer for SAS 9 — Jan 2018
- SAS Certified Base Programmer for SAS 9 — Oct 2017