

Lucy Shi

EDUCATION

Rotman School of Management & Department of Economics, University of Toronto

Master of Financial Economics

Toronto, Ontario
Jul 2023 – Dec 2024

- **Award:** Graduate Entrance Scholarship (\$6,000)
- **Relevant Courses:** Corporate Financing II; Options and Futures; Security & Portfolio Analysis; Macroeconomics

McMaster University

Bachelor of Science (Major in Actuarial and Financial Mathematics Co-op)

Hamilton, Ontario
Sep 2018 – Apr 2023

- **Academics:** cGPA 3.8/4.0
- **Awards:** J. Douglas Bankier Memorial Scholarship 2021 (\$400), McMaster/Co-operators E-Workshop 1st Team Award 2021 (\$800), Dean's Honour List 2018 - 2023, McMaster Entrance Award Scholarship 2018 (\$1000)
- **Relevant Courses:** Financial Markets and Derivatives (A+); Securities Analysis (A+); Alternative Investment and Portfolio Management (A+); Actuarial Math I (A+); Managerial Finance (A+); Mathematical Statistics I (A+); Managerial Accounting I (A+)

INDUSTRY CERTIFICATIONS

- Society of Actuaries' Exam Probability 2021
- Society of Actuaries' Exam Financial Math 2021
- Corporate Finance Institute (CFI): Financial Analysis Fundamentals; DCF Valuation Modeling; M&A Modeling 2023

PROFESSIONAL EXPERIENCE

Munich Reinsurance Co-Canada

Actuarial Co-op – Risk Management

Toronto, Ontario
Fall 2022

- Assisted the risk management team in producing the annual Own Risk and Solvency Assessment (ORSA) report, including capital stress testings under 13 different scenarios and reporting under local capital requirements LICAT and Solvency II
- Developed a Power BI report to categorize around 180 events for quarterly operational risk reporting to improve data visualization

Aviva Canada

Actuarial Co-op – Ontario Street Pricing

Markham, Ontario
Summer 2022

- Created a Python program that analyzed Gen EOE Tenant and Condo April Audit and was able to achieve a matching rate of 98%
- Used Excel to construct dislocation report and impact analysis for high-net-worth homeowners and explain premium changes
- Delivered a presentation on Insurance Fraud to the pricing department, providing the latest industry trend and technological tactics

Swiss Reinsurance Company Beijing Office

Intern – Business Development

Beijing, China
Summer 2021

- Analyzed the life insurance industry's premium income growth from 2012 to 2020 by product types and sales channels
- Analyzed 87 property and casualty insurers' financial data and used Excel to build graphics that explain key performance metrics
- Produced bilingual monthly news reports summarizing the latest insurance industry updates
- Handled ad-hoc requests to identify profitable business opportunities for specific clients to uncover future strategic demands

Sun Life Everbright Life Insurance

Intern – Actuarial Pricing

Beijing, China
Winter 2021

- Assisted senior pricing analysts in reorganizing the company's insurance product library and over 200 insurance contracts
- Participated in the classification and analysis of data for the 2018 to 2020 insurance surrender rate project

EXTRACURRICULAR ACTIVITIES

McMaster/Co-operators Workshop Case Competition

1st Place Team

Hamilton, Ontario
Nov 2019

- Used R and SAS to analyze the attributes of 29,400 policyholders, eliminating 70% of irrelevant variables based on the correlation plot
- Developed a random forest model and a general linear model to forecast a loss indicator showing the likelihood of policyholders resulting in losses to the insurance company in the coming year and was able to achieve an accuracy rate of 94%

McMaster Fall Preview

Student Volunteer

Hamilton, Ontario
Nov 2019

- Welcomed prospective students and their parents to McMaster University to study mathematics and statistics

PERSONAL

- **Technical skills:** Familiar with Excel, PowerPoint, PowerBI, R, Python and SAS (Beginner)
- **Languages:** Fluent in English, Native in Mandarin
- **Interests:** Baking (Bagels and cookies), Podcast listener (Freakonomics, true crime, mysteries), Snowboarding, Kpop Dancing