

Jiasheng Pan

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Skills and Credentials

Programming: Python, R, SAS, MATLAB, Excel

Certificates: Passed SOA P Exam, FM Exam

Languages: Mandarin, English, Japanese

Education

Boston University, Questrom School of Business Boston, MA

M.S. Mathematical Finance & Financial Technology January 2022

- Coursework: Time Series Model, GARCH Model, CAPM, Modern Portfolio Theory, Monte Carlo Simulation, Stochastic Calculus, Value-at-Risk

Pennsylvania State University State College, PA

B.S. Actuarial Science; Minor in Statistics May 2020

- Coursework: Differential Equations, Probability and Statistics, Linear & Logistic Regression, Option Pricing, Micro & Macroeconomics, Survival Modeling, SAS, R
- Honors: Cum Laude, Dean's List for consecutive four years

Experience

People's Insurance Company of China Group Wenzhou, China

Actuarial Summer Intern June 2019 - August 2019

- Predicted expected aggregate payments in presence of aggregate deductible by using collective and individual risk models
- Built regression models in R and applied models to assist senior actuaries in pricing premiums of annuity products based on different conditions
- Studied and modified variables in SAS database of 35,000 locations to help insurance company read data files from clients and reported claims

BOC-Samsung Life Insurance Hangzhou, China

Summer Analyst Intern June 2017 - August 2017

- Analyzed the insurance purchasing rate of banks in different areas, reallocated salesmen into different banks and sold more than 160 insurances in one month
- Surveyed all recent customers to measure degree of satisfaction and solved insurance related problems
- Checked work attendance of 100 employees every day using Excel and presented results to the senior management

Projects

Pennsylvania State University State College, PA

Time Series Model Case Study January 2020 - April 2020

- Applied ARIMA model and Holt-Winters model to predict confirmed cases of COVID-19 (R)
- Performed comparison between different models and used root mean square error as measurement

Survival Analysis and Premium Calculation January 2019 - April 2019

- Customized insurance plans based on client's needs; applied survival models into calculation of premiums
- Calculated premiums under different conditions in Excel using valuation of insurance benefits based on 2001 Valuation Basic Table