Xuan Li

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Education

University of Connecticut; Storrs, CT
M.S. in Actuarial Science — December 2014 (Expected)
GPA: 4.00/4.00
Polytechnic Institute of New York University; Brooklyn, NY
M.S. in Financial Engineering — September 2008 - May 2010
GPA: 3.55/4.0
Tsinghua University; Beijing, China
B.E. in Materials Science and Engineering — September 2003 - July 2007

Honors & Awards

Graduate Scholarship, Polytechnic Institute of New York University — 2009
Dean's Scholarship, Polytechnic Institute of New York University — 2008

Professional Examinations

Successfully completed SOA Exams P/1 (Mar. 2010), FM/2 (Aug. 2010), MFE/3F (Mar. 2014) and C/4 (Oct. 2013); Fulfilled all VEE requirements.

Related Coursework

Mathematics: Actuarial Mathematics I, Financial Math II, Stochastic Calculus, Applied Econometrics;
Finance: Financial Accounting, Quantitative Portfolio Theory, Risk Management, Behavioral Finance;
Computing & Database: Actuarial Case Studies Using SAS, Statistical Computing, C++, R.

Experience

Goldenson Actuarial Research Center; University of Connecticut — October 2013 - Now
Actuarial Analyst, Advisor: Jeyaraj Vadiveloo

- Workded on National Retirement Sustainability Index (NRSI) project.
- Established models by Excel to calculate baseline index of working population for NRSI;
- Adjusted the index based on different improvement factors;
- Selected proper data for modeling, followed by cleaning and merging.
- Studied the impact of different factors on NRSI by sensitivity test.
- Used Pivot Tables and VBA to analyze and organize results.
- Attended 2014 UConn Student Actuaril Research Conference(Poster).

Individual Disability Income Lapse Case Study; University of Connecticut — Fall 2013
Advisor: Marianne Purushotham

- Used SAS to select, merge and format data.
- Used SAS to calculate the exposure and lapse.

Stress Testing for Insurance Companies Project; University of Connecticut — Summer 2013
Advisor: James Bridgeman

- Realized automatic process of updating the historical data and analysis charts using Excel;
- Tried several models to find proper relationship among different parameters;
- Performed Monte Carlo Simulation to choose best parameters for interest rate expectation model using Excel and VBA.

Leadership

Student Government of Dept. of Materials Science & Engineering of Tsinghua University *Vice President*
Student Government of Tsinghua University *VP of Women's Division*

Skills

Technical Skills: Proficient in MS Office, Excel&VBA, SAS, R, C/C++, Latex; Exposure to SQL, MATLAB
Language: Mandarin Chinese (native), English (fluent)