

# Wei SUN

Email: weisun0629@gmail.com  
Mobile: (+65) 91820410  
Address: 1A Shelford Road, #02-06, Singapore, 288534  
Website: <https://sites.google.com/site/econweisun/>  
LinkedIn: <https://www.linkedin.com/in/wei-sun-1b790b49>  
Citizenship: China  
Residency Status: Singaporean Permanent Resident

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## EXECUTIVE SUMMARY

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Thrives in fast-paced and intellectually challenging environment; Strong communication skills (English and Mandarin) to convey complex concepts to both general and technically sophisticated audiences; Experienced in conducting economic/credit research and translating theories into practical products; Equipped with managerial experience with an interdisciplinary and culturally diverse team.

Aims to land in an economist or credit analyst role in a leading consulting firm, financial institution or international organization.

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## EDUCATION

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### UNIVERSITY OF CALIFORNIA AT SANTA BARBARA (UCSB)

*PhD in Economics*

*Focus areas: financial economics, development economics, labor economics*

Santa Barbara, CA, US  
September 2008 – September 2013

### NANKAI UNIVERSITY

*Bachelor of Arts in Economics: Major–Risk Management & Insurance, Minor–Chinese History*

Tianjin, China  
September 2004 – June 2008

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## PROFESSIONAL EXPERIENCE

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### CREDIT RESEARCH INITIATIVE (CRI), RISK MANAGEMENT INSTITUTE, NATIONAL UNIVERSITY OF SINGAPORE

*Operations Lead; Principal Investigator and Co-Investigator of two Ministry of Education Projects* November 2013 - Present

- Conduct independent economic research on systemic risk, Islamic finance, mergers & acquisitions, etc. Research output has been translated into data products and two actionable toolkits.
- Lead the collaborative program with the International Monetary Fund (IMF) on the development of a “Bottom-up Default Analysis” platform for macro financial analysis. The program has provided stress testing solutions to the IMF’s Financial Stability Assessment Program and seven IMF country/regional teams (Canada, UAE, Indonesia, Chile, Western Hemisphere, China, Japan) in their macro surveillance and Article IV consultation.
- Lead a team of 40 quantitative researchers to advance credit rating models (e.g. PD/LGD/EL, stress testing) using big data analytics.
- Manage a credit rating infrastructure and conduct firm, sector, economy or global level credit risk assessment. Publish a suite of data products (e.g. Probability of Default, Corporate Vulnerability Index, and Actuarial Spread, and CRI Systemically Important Financial Institution) for over 65,000 exchange-listed firms in 121 economies.
- Deliver customized risk management solutions to banks, insurers, asset managers, and P2P lending platforms.
- Develop collaborative relationships with the CRI’s strategic and business partners.
- Liaise with and report to the management board, advisory board and other stakeholders.
- Teach executive training courses in financial risk management and represent the organization to speak at academic/industry conferences.

### INTERNATIONAL MONETARY FUND

*Visiting Scholar and Course Instructor*

Washington DC, US  
April 2017 and July 2017

- Presented research on evaluating systemic risk of the financial institutions around the world.
- Presented a training course on “Bottom-up Default Analysis” framework with surveillance applications.

### UNIVERSITY OF CALIFORNIA AT SANTA BARBARA

*Teaching and Research Assistant*

Santa Barbara, CA, US  
September 2008 – September 2013

- Taught courses in Financial Risk Management, Principles of Macro/Microeconomics, and Intermediate Microeconomics.
- Provided assistance in research projects on income inequalities across professions, labor market disruptions, etc.

- Built up standard operating procedures for database management, event organization, reimbursement, recruitment, etc.

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#### RESEARCH PAPERS/PRESS COVERAGE

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- “[Financial Network and Systemic Risk via Forward-Looking Partial Default Correlations](#)” (with Jorge A. Chan-Lau, Chienmin Chuang, and Jin-Chuan Duan), *IMF and National University of Singapore working paper*, 2017.
- “The Productivity of Return Migrants: The Case of China's ‘Sea Turtles’ ”, *IZA Journal of Migration* 2013, 2:5.
- “Does Industry Affiliation Influence Wages? Evidence from Indonesia and the Asian Financial Crisis.” (with Aashish Mehta), *World Development*, 2013, Vol. 51, pp.47-61.
- “Chinese Students Struggle for Returns on Education in U.S.” (edited by Emmeline Zhao), *The Wall Street Journal*, March 27, 2013.
- “Why are Cross-Border Mergers and Acquisitions so Active in the Current Insurance Industry?” (with Wei Liu), *China Insurance Newspaper*, 2007.

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#### INVITED SPEECHES/ PRESENTATIONS

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- 2017:** IIT Kharagpur, India;  
IMF, Washington D.C., US;  
Central Bank of Chile, Santiago, Chile;  
The Western Economics Association International Conference, Santiago, Chile.
- 2016:** Bank of England, London, UK;  
Antai College of Economics and Management, Shanghai Jiaotong University, Shanghai, China;  
The Tenth Annual Risk Management Conference, Singapore.
- 2015:** China-ASEAN Financial Forum, Nanning, China;  
Financial Innovation and Risk Management Conference, Shanghai, China;  
The Second “Credit Shanghai” Forum, Shanghai, China;  
The Western Economics Association International Conference, Wellington, New Zealand.
- 2014:** The Eighth Annual Risk Management Conference, Singapore;  
Department of Economics, National University of Singapore, Singapore.
- 2013:** University of International Business and Economics, Beijing, China;  
International Scientific Conference on Economics and Social Development, Paris, France;  
ifo Institute, Munich, Germany.
- 2012:** International Business Research Conference, Melbourne, Australia.

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#### HONORS /GRANTS

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- Two Ministry of Education Academic Research Funds (S\$999,999 in combined value), Singapore August 2016 and April 2015
- UCSB Humanities & Social Sciences Research Grant May 2012
- Jenifer Jo Williamson Fellowship in Economics, UCSB October 2011
- Graduate Dean’s Advancement Fellowship, UCSB Central Fellowship February 2011
- The Raymond K. Myerson Family Trust Graduate Fellowship in Economics, UCSB Central Fellowship March 2009

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#### OTHERS

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**REFeree SERVICE:** Journal of Banking and Finance

**AFFILIATION:** Senior Associate of Australian and New Zealand Institute of Insurance and Finance

**PROGRAMMING SKILLS:** Matlab, R, Stata, Excel, Latex

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#### REFERENCES

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Jorge A. Chan-Lau, [jchanlau@imf.org](mailto:jchanlau@imf.org), Senior Economist, International Monetary Fund  
Jin-Chuan Duan, [bizdjic@nus.edu.sg](mailto:bizdjic@nus.edu.sg), Cycle & Carriage Professor of Finance, National University of Singapore  
Peter Kuhn, [pjkuhn@econ.ucsb.edu](mailto:pjkuhn@econ.ucsb.edu), Professor of Economics, University of California at Santa Barbara