Zhuoran (Lucy) Sun

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EDUCATION

Carnegie Mellon University

Pittsburgh, PA

Master of Computational Data Science (Analytics Track)

Expected: Dec 2025

GPA: **4.04/4.0**; Courses: Machine Learning for Signal Processing, Machine Learning for Large Datasets, Cloud Computing *Skills: Azure, AWS, GCP, Databricks, Spark, MapReduce, Docker, Kubernetes, PyTorch, Vert.x*

Emory University Atlanta, GA

Bachelor of Business Administration, Information Systems & Operations Management

May 2021

Double Major: Mathematics and Computer Science Joint Major

GPA: **3.95/4.0** (High Distinction, ISOM Distinction Award, Beta Gamma Sigma)

Courses: Optimization, Numerical Analysis, Database Systems, Machine Learning, Data Mining

WORK EXPERIENCE

Truist Securities Atlanta, GA

Quantitative Research Analyst/Associate

July 2021 - June 2024

Post-Trade Analysis and Reporting Pipeline

- Automated the daily profit and risk reporting process for credit trading desks with Python <u>Pandas, Numpy</u> packages
- Expanded the solution to cover all fixed-income and loan-trading businesses, reducing report generation time by 50% while ensuring uninterrupted reporting and high-quality data analytics to support senior management
- Enhanced query performance in the reporting process post-migration of <u>SQL server</u> to <u>Snowflake</u>, achieving a 15% reduction in execution time. Upgraded visualization experience from static images to interactive <u>Tableau</u> dashboards
- Built reconciliation processes of reporting systems and databases among traders, middle-office, and accounting teams

Trading Strategy and Trader Support

- Led a proof-of-concept analysis for an investment-grade bond trading strategy, utilizing statistical and time-series analysis, including <u>ARIMA</u>, <u>Regression</u>, <u>Dickey-Fuller tests</u>, on over 3+ years of request for quote data; delivered to traders as part of the electronic trading strategy development
- Built RUNZ, an event-driven bond price listener using *SpringBoot* to capture *Bloomberg* quote messages, enabling price change alerts and pre and post trading time-series analysis for high-yield bonds
- Took the initiative to perform <u>SQL query optimization</u> on the annual trading volume and balance sheet analysis for all trading businesses and reduced query generation time from 1 hour to 15 minutes for each trading desk

Team Support

- Developed and distributed <u>Python API</u> packages across trading and middle office teams to integrate with main pricing systems across all derivative trading businesses, ensuring stable connectivity with <u>ZMQ</u>, result formatting, and compliance with company-wide security updates, enabling easier pricing analytics for desk-support analysts
- Managed documentation and version controls and developed pipelines backing up all reporting processes with <u>GitLab</u>

PROIECTS

Twitter Recommendation with Cloud Solutions

Pittsburgh, PA (Jan. 2025 – May 2025)

- Designed an efficient data schema and performed a distributed ETL process with <u>Azure Databricks</u> using <u>Spark</u> in Scala, calculating the recommendation scores based on user interactions
- Deployed production-level micro-services with a Kubernetes cluster with Terraform, Docker, and Helm charts on <u>AWS</u>
 <u>ECS and AWS EKS</u>. Compared backend performance between <u>MySQL, AWS RDS MySQL, and AWS ElastiCache service</u>
- Created <u>CI/CD</u> deployment automations with GitHub Actions to interact with AWS clusters and databases
- Fine-tuned the clusters to achieve latency within 5ms over a 3-hour live test and ranked top 5 in the leaderboard

E-commerce Database Analysis, Emory University

Atlanta, GA (Aug. 2019 - July 2020)

- Analyzed 40M+ cart statuses on the largest Latin American e-commerce platform to improve database efficiency by applying <u>time-series analysis</u>, <u>random forest classification</u>, <u>LSTM</u>, <u>and DBSCAN outlier detection</u> using <u>SciPy</u> and <u>PyTorch</u>, achieving a 91% ROC for checked-out carts
- Paper accepted: OLTP In Real Life: A Large-scale Study of Database Behavior in Modern Online Retail at MASCOTS 2021

Sales System, The Emory Wheel

Atlanta, GA (Sept. 2017 – June 2020)

- Migrated sales data from Google Sheets to a <u>Django-based</u> online sales system with <u>PostgreSQL</u> database deployed on <u>Heroku</u>, enabling report generation, analytics, visualization, and commission calculations, saving the sales manager 50% of time on analytics and organization
- Regulated communication with 100+ clients, generated \$1000+ sales revenue each semester

Stream Chinese Musical Ensemble. Founder & Performer

Atlanta, GA (Jan. 2018 - May 2021)

Founded a musical ensemble, recruited more than 10 people, performed Guzheng, managed rehearsals and recitals