Ilsin Su Sahin

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PROFFESIONAL SUMMARY

Recent graduate with a background in Data Analytics, passionate about investing and financial markets.

IT SKILLS

Python
R Programming
VBA
SQL
SAS
Microsoft Suite

PORTFOLIO

Portfolio Link

DASHBOARDS

Shiny Link
Dash Link

LANGUAGES

English - Fluent
Turkish - Native

EVENTS

Women into Insurance
iWIN

HOBBIES & INTERESTS

Tennis
Pilates
Horse Riding

EDUCATION

Mater of Science: Data Analytics, 09/2022 – 07/2024
University of Glasgow - Glasgow
Dissertation Title: Anticipating Volatility: The Impact of OPEC Announcements on Oil Market Dynamics

- **Analysed market volatility:** Investigated how OPEC announcements impact WTI and Brent crude oil returns, using EGARCH models to capture asymmetric responses.
- **Enhanced model accuracy:** Introduced refined dummy variables to capture impact pre- and post-announcement, leading to improved metrics (lower AIC, higher log-likelihood).
- **Strengthened risk predictions:** Conducted Value at Risk (VaR) backtesting at a 95% confidence level, reducing exceedances from 6.8% to 5.6%, indicating better risk management.
- **Forecasted 120-day returns:** Using error metrics (ME, RMSE, MAE), I compared modified and standard models, resulting in higher accuracy for WTI forecasts and more stability for Brent.

Master of Science: Insurance and Risk Management, 09/2019 – 12/2020
Bayes Business School - London
Dissertation Title: Autonomous Cars and the Impact on Insurance Industry

- Investigated the application of AI in identifying risk factors, providing insights to improve risk assessment and reduce insurance claims through risk mitigation techniques.

Bachelor of Science: Business Management, 09/2015 – 07/2018
Bayes Business School - London
Dissertation Title: Business Plan Development - Vegan Restaurant in Mayfair

WORK EXPERIENCE

Freelance Data Analyst, 04/2021 to Current

- **Developed a volatility model**: Built a GARCH-based model with VaR and stress testing to assess risks like oil price fluctuations and geopolitical events, reducing potential portfolio exposure by 15% during high-risk periods and enhancing risk-adjusted returns by 10%.
- **Constructed a portfolio optimization model:** I have used Fama-French factors to refine expected returns and applied Monte Carlo simulations to stress-test the portfolio, resulting in 8% higher returns and 12% lower volatility.
- **Performed Customer Segmentation:** Identified high-value customer groups using PCA and k-means clustering, which were validated with Silhouette Score and K-fold cross-validation, resulting in a 15% increase in campaign effectiveness.

Data Analyst Intern, 05/2024 to 09/2024
MTF Quarrying & Mineral Processing Machineries – Istanbul

- **Optimized resource efficiency:** Used SQL and Excel to analyze large datasets from quarrying operations and identify bottlenecks, resulting in a 12% reduction in resource waste.
- **Built predictive maintenance models:** Using Python, I created time series and regression models to estimate machinery needs, resulting in a 17% reduction in downtime and decreased operating costs.
- **Developed interactive Dashboards:** Used Dash and Plotly, to provide real-time insights that informed senior management's decisions on resource allocation and process improvements.

Finance Intern, 06/2021 to 09/2021
HDM Tubes LTD - Cardiff

- **Developed budget planning tools:** Aided in creating budget templates for upcoming budget cycles.
- **Ensured financial accuracy:** Reviewed and verified accuracy of financial statements, ensuring correctness of final figures.
- **Created financial reports:** Prepared weekly and monthly financial reports, analyzing trends and generating insights to assist management with strategic planning.