CHARLIE C. LU

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MODEL RISK MANAGEMENT EXECUTIVE

*Demonstrated Expertise in Driving Effective Model Risk Management
Including AI and ML, While Balancing Regulators' Guidance
and Business Needs in Model Development*

Charlie brings industry-leading expertise and experience in model risk management. Charlie's modeling expertise spans across mandatory capital and liquidity stress tests, consumer credit cards, wholesale credits, counterparty credits, IRRBB, market risk, derivatives pricing, operational risk, and others. Charlie's model risk management proficiency also covers banks' AI/ML models, particularly in fraud detection, trading surveillance and compliance, chatbot, marketing and valuation, business strategies and customer maintenance. Within his professional tenure, Charlie has established a respectable brand name and served as ultimate AE and gatekeeper in model risk management for Barclays. Charlie is also well profiled to regulators, Barclays IHC board and the Risk Committee, reporting to the board on a regular basis.

As managing director of MRM, Charlie was a well-recognized architect in building model risk management framework, including policy, standards, procedures, validation, risk assessment, and large model framework to address model risk in a comprehensive and aggregated way. Charlie has continuously contributed to resolutions of regulatory mandates, including consecutive stress tests passes for Morgan Stanley 2012-2016 and Barclays IHC 2016-2023, respectively.

Charlie shall also bring deep insights into financial markets, macroeconomics, financial enterprise risk management, capital and liquidity stress tests, corp. finance and business strategies, AI/ML development and risk management.

With 29 years of industry experience, Charlie holds Ph.D. in Finance Management from Rensselaer Polytechnic Institution, MS in Operational Research / Econometrics, and BS in Engineering from China University and Mining and Technology