Teng Li
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Education

Kellogg School of Management, Northwestern University *Evanston, IL*
– M.S. in Managerial Economics and Decision Science with Tuition Waiver and Fellowship *Expected Sep. 2015*
– Courses: Microeconomics, Econometrics, Optimization, Stochastics, Operations Management (all PH.D. level)

Columbia University, Fu Foundation School of Engineering and Applied Science *New York, NY*
– M.S. in Operations Research, Teaching Assistant, Core GPA: 4.0 *Dec. 2012*

Zhejiang University, Department of Mathematics *Hangzhou, China*
– B.S. in Applied Mathematics, Honor Department, Top 5% *June 2011*

Research & Professional Experience

SunGard, Technical Consultant for Core Trading System *New York, NY, Sep. 2013-Aug. 2014*
– Valuation reconciliation between Front's framework and third party valuation vender, e.g. Bloomberg, Markit etc.
– Collaborated with operations and technology team from buy-side institutions to implement real-time P&L solution
– Customized and configured the system to cater client's requirement via Python, C++ lib, SQL, ADFL (in-house)

Columbia Business School, Research Assistant *New York, NY, April 2013-Aug. 2013*
– Built up mid-frequency Trade and Quote database from Wharton's high frequency one using SAS macro, Linux
– Designed National Best Bid and Offer (NBBO), implemented Lee-Ready algorithm using SAS and One-Tick

Peerform, Credit Risk Analyst Intern *New York, NY, Dec. 2012-Feb. 2013*
– Creating a predictive risk model that forecasts the performance of loans with senior, mezzanine, equity tranches over the life time of the payment period by taking into account default curve against macroeconomics, loss rate, prepayment, reinvestment and loan quality using Excel VBA, R and C++ (GSL).
– Designing automated strategies using statistical methods to beat random loan selection of unsecured debts.

TrexQuant, Quantitative Trading Strategist Intern *Stamford, CT, Sep. 2012-Oct. 2012*
– Developed trading signals (alpha generation) on a rolling basis with backtesting time window of the latest 2 years
– Refined trading signals within overall strategy by criteria of information ratio, annualized return, turnover, drawdown
– Worked on projects focused on improving execution and trading strategies

Observatory, Quantitative Risk Analyst Intern *New York, June 2012-August 2012*
– Backtested and scenario stress tested on VaR, ETL. Generated test report automatically.
– Simulated fat-tailed model using a skewed stable distributional assumption capturing all higher moments of the distribution by fitting historical observations. GJR-GARCH model, copula and PCR methods are incorporated to forecast cumulated return. Developed user-friendly GUI within MATLAB.

Alibaba Group, Data Scientist Intern *Hangzhou, China, 2011*
– Performed empirical model research on classification of C2C sellers, based on potential to default and scale.
– Imported and cleaned raw transaction data (TB level) extracted from BI database, designed derived variables, developed model by performing factor analysis, all on the platform of Linux SAS.
– Tested coefficients by referring the model with online/offline investigations, applied the verified classification rule to general cases. Result was illustrated via Excel pivot tables and functions like vlookup.

University of California at Davis, Undergraduate Researcher *Davis, CA, 2010*
– Researched in Modeling of Biological Networks Laboratory. *Advisor: Leonor Saiz*
– Worked on network modeling for biological signal pathway and posed original method for parameter estimation of high order nonlinear ODEs via least square algorithm built in MATLAB.
– Improved the general parameter accuracy by 20% compared with former published paper.
– Provided effective poster session and was invited to write thesis with stipend.