

Shuyang (Sophie) Li

707 S Sixth St. Apt.411 · Champaign, IL 61820 · (217)-898-3919 · shuyang5@illinois.edu

EDUCATION

University of Illinois at Urbana-Champaign

Champaign, IL

Master of Science in Financial Engineering

August 2017-Present

Relevant Coursework: Financial Computing, Financial Economics, Statistical Methods in Finance, etc.

Central University of Finance and Economics

Beijing, China

Bachelor of Economics, Major in Investment

September 2013-June 2017

GPA: 3.79/4.0 (WES) **Highest Rank:** 2/51

Awards: Meritorious Winner in COMAP Mathematical Contest in Modeling, Advanced Academic Performance (1%), First Class Scholarship (1/51), Merit Student (5/188), Outstanding Graduate

Relevant Coursework: Options and Futures, Corporate Finance, Operations Research, Stochastic Analysis, Econometrics

INTERNSHIP & VOLUNTEERING EXPERIENCE

China International Capital Corporation, Ltd. (CICC)

Beijing, China

Intern, Equities Department

September 2016-December 2016

- Participated in a \$3M deal to design stock reduction plans for a client, assisted non-linear option pricing in Excel
- Analyze the market dynamics, estimated future rate of returns on securities portfolio for strategy report
- Prepared for 2016 CICC Investment Forum with over 200 listed company, coordinated meeting schedules with 300 investors

Ernst & Young

Beijing, China

Intern, Assurance and Advisory Business Department

January 2016-February 2016

- Gathered and analyzed data from 64 bank accounts, confirmed the balance adjustment items with banks, collaborated with colleagues for 2 annual auditing reports of Japanese Fortune 500 companies
- Worked onsite at client premises, and performed due diligence for multinational corporations' auditing projects

AIIESEC Global Citizen Program

Marrakesh, Morocco

Volunteer, Team Leader

August 2015

- Interviewed the Chinese Ambassador in Morocco, promoted local tourism via tourism magazine and social media
- Hosted 6 lectures with over 100 audiences, invited management staff from Huawei Technologies Co. (Morocco)

Industrial and Commercial Bank of China (ICBC)

Hanzhong, China

Intern, Private Banking Department

January 2014-February 2014

- Revised multiple reports for distribution to clients, including macroeconomic outlook, stock market review, advice on financial management and asset allocation strategies

ACADEMIC RESEARCH EXPERIENCE

Pricing of Beijing Subway Based on Hotelling Model (MATLAB) Project Leader

April 2014-Present

- Conducted a theoretical economic research, built a subway pricing model with congestion and network effect
- Led a team of 5 students and received a national fund for Undergraduate Innovation Training Program of \$2,000

Option Pricing with MC Simulation and Finite Difference Methods (MATLAB, Excel)

April 2016-May 2016

- Applied MC Simulation and solved PDE of Black-Scholes model with Finite Difference Methods to price options, analyzed the results of Finite Difference Methods of three schemes
- Adopted two Variance Reduction techniques in Monte Carlo Simulation and compared the result of Sobol sequence with antithetic variable technique

Evaluation of Sustainability COMAP, Mathematical Contest in Modeling (MATLAB, Excel)

February 2015

- Built Fuzzy Analytic Hierarchy Process Model to rate sustainability of 121 countries
- Adopted modified Cobb-Douglas production function in measuring bio-capacity to build a prediction model
- Conducted scenario analysis and stress test to check the robustness of our model

House Re-purchasing Demand Analysis Based on Logistic Regression Model (MATLAB, SPSS)

October 2014

- Analyzed 2000 surveys, statistically sorted the data in MATLAB
- Developed the logistic regression model to analyze factors affecting house re-purchasing demand

SKILLS & HOBBIES

Computer skills: MATLAB, C/C++, SQL, SPSS, Stata, Bloomberg terminals, WIND, Microsoft Office

Languages: Chinese (Native), English (TOEFL: 108/120; GRE: 326/340 AW 4.0/6)

Hobbies: Yoga, Swimming, Basketball (Small forward in school team), Piano (Level-8)