Keqian (Luke) LI

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EDUCATION

Princeton University — Princeton, NJ
Master in Finance, Bendheim Center for Finance — 09/2019-05/2021 (Expected)

- Coursework: Fixed Income, Computational Finance in C++, Financial Econometrics, High Frequency Markets, Quantitative Data Analysis in Finance, Statistical Theory and Methods; Pursuing Graduate Certificate in Statistics and Machine Learning

Peking University (PKU) — Beijing
B.S. in Physics, School of Physics — 08/2015-07/2019
B.S. in Economics (Double major), National School of Development (NSD) — 09/2016-07/2019

- Graduate with honors; Cumulative GPA: 3.74/4.00; Major GPA: 3.83/4.00
- Coursework: Mathematical Methods in Finance, Econometrics, Financial Economics, C++ programming, Computational Physics
- Received waiver for the National College Entrance Exam to enter PKU as a gold medalist in the 16th Asian Physics Olympiad
- Honors and Awards: National Scholarship (2%), Merit Student Pacemaker (2%), Kwang-Hua Scholarship (1 out of 31)

Massachusetts Institute of Technology (MIT) — Cambridge, MA
Special Student Program in Mathematics — 02/2018-05/2018

- GPA: 5.0/5.0. Coursework: Inference and Information, Investment Management, Data Mining, Stats Thinking

PROFESSIONAL EXPERIENCE

IMC Chicago, LLC — Chicago, IL
Intern, Quantitative Research, Equity Options Desk — 06/2020-08/2020

- Worked on book-level optimization using Python in high frequency equity options market for different funds. Optimized parameters, conducted scientific tests for over a month, and statistically significantly improved PnL in trading.
- Built backtesting models for specific execution types considering market impact, and improved models after experiment.

Dynamic Technology Lab Pte. Ltd. — Shanghai
Intern, Quantitative Research — 06/2019-08/2019

- Used C++ to write a technical analysis library, including implementation of over 200 indicators, candlestick patterns, signals, and supporting functions. Based on these functions, developed and tested daily alphas in the U.S. stock market.

Ningbo Lingjun Investment, LLP — Beijing
Intern, Quantitative Research — 10/2018-01/2019

- Predicted stock returns in the Chinese A-share market based on both daily and intra-day fundamental and technical data.
- Used Python and bash scripts to research alpha factors in equity market using linear regression, time series, and RNN models.
- Developed and submitted over 5 market neutral alphas with annualized Sharpe Ratios from 3 to 7 and 20% turnover ratio.

WizardQuant Capital Management Co. LTD — Zhuhai, Guangdong
Summer Intern, Quantitative Research — 06/2018-08/2018 & 07/2017-09/2017

- Developed a fixed effects model using Python with price and volume data to predict returns in the Chinese A-Share market.
- Conducted research on trading entry signals and factors for metals futures using 5-min-per-tick frequency data. Built a prediction model with price and volume factors including bid and ask orders.
- Employed rolling regression models to predict one day stock return and improved the overall correlation coefficient.

Ernst &Young (China) Advisory Limited — Beijing
Intern, Financial Services in Risk Management — 11/2017-02/2018

- Developed and implemented valuation models including Black-Scholes, Binomial, Hull-White and DCF, via Excel functions and VBA to value more than 10 types of equity, bond, option and commodity derivatives.

Haitong Securities Co., Ltd. — Beijing
Intern, Investment Banking — 01/2017-06/2017

- Developed an HTML crawler to download, tag and arrange IPO information released by the CSRC. Trained models for text segmentation and keyword extraction. Categorized and analyzed the examination, and verification opinions.

LEADERSHIP EXPERIENCE

CCERCLub (Students' Union of NSD), PKU — Beijing
Vice Minister of Career Development Department — 09/2017-06/2018

SKILLS & INTERESTS

Technical Skills: Python, C++, R, Stata, Excel VBA, SQL, kdb+/q; LaTeX, Microsoft Office; Thomson Reuters Eikon, Wind

Language: Mandarin (native); **Interests:** Badminton, Guitar, Film Appreciation