

# Ms Shanyan Lai

## SKILLS

1. Python - Proficient
2. MATLAB - Advanced
3. Accounting (China)
4. STATA - Competent
5. LaTeX - Advanced
6. R - Exposure
7. Mandarin Chinese - Native speaker
8. English- Proficient
9. French - Exposure
10. Independent financial trading in secondary market (US commodity futures & stocks)

## CONTACT

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## QUALIFICATION

1. AMAC China
2. Certificate of Accounting Professional China
3. ICFQC China
4. CHFP
5. Futures Analyst qualification China
6. Securities practice qualification China

## EDUCATION

**University of York (PhD candidate of machine learning for economics and finance)**

10/2021 –

Focusing on advanced machine learning techniques for factor investing and asset pricing.

**Newcastle university (MSc of quantitative finance and risk management)** 09/2018 – 11/2019

**Zhejiang university (BSc of international economics and trade)** 09/2007 – 07/2011

## WORK EXPERIENCE

### Critical Investment Management Co., LTD, China

*Financial advisor and trader*

Trading in stock and commodity futures markets (US & China) with the advises of supervisor. Working performance in the year 2013/2014 is 19.96%, 2014/2015 is 49.15% in total, 2015/2016 is 24.95%. Independent trading without supervisors in Dec. 2019 to Nov.2020 achieved 31.93% with sharp ratio of 1.41, Maximum drawdown of 11.14% and Std 1.28% in US markets. Engaged in the structuring and issuance of a private fund in 2015, I was also an LP of that fund.

### Beijing Forise Assets Management Company, China

*Financial Product Manager (Beijing)*

May 2015 - May 2016

Sales team background knowledge support. New products (e.g. AIA insurance HK, private offering funds) presentation. Financial Products flaw detection.

### Hangzhou Xiacheng District State-owned Capital Investment Company, China

*Accounting Supervisor (Hangzhou)*

April 2011 - Feb 2015

Begin with accounting assistant, be promoted as subsidiary corporation accountant in second year and financial supervisor in third year: financial decision-making support, financial data analysis, investment information searching and analyzing.

### Independent Academic Projects (Before 2022), UK:

- 1) Risk management via MATLAB.
- 2) Pairs trading strategies via linear and non-linear autoregressive GARCH models (MATLAB)
- 3) Factor models of asset pricing under GMM framework (STATA)

### General Teaching Assistant Experience, UK:

**Tutorials (demonstration), student question solving and degree exam marking:**

1. Introduction to business reporting and financial accounting
2. Modern theory of banking and finance
3. Data analysis for economics
4. Probability
5. Corporate finance
6. Financial market structure and regulations