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

WORKING 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 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, was also a 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