**SONGHAO LI**

617‑834‑0865 | 550 Memorial Drive Cambridge, MA 02139 | [songhao@mit.edu](mailto:songhao@mit.edu)

**education**

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| **MIT Sloan School of Management** | Cambridge, MA |

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| *Candidate for Master of Finance, Feb 2022* | *2020 - Present* |

* GPA: 4.8/5.0
* Intended concentration in Financial Engineering
* Coursework: Advanced Analytics of Finance, Asset Management, Advanced Financial Math, Algorithm, Advanced NLP

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| **THE CHINESE UNIVERSITY OF HONG KONG, SHENZHEN** | Shenzhen, China |

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| *Applied Economics, Bachelor of Business Administration* | *2016 - 2020* |

* GPA: 3.8/4.0 (Rank: 1/48)
* Relevant Coursework: Econometrics, Portfolio Management, Calculus, Probability & Statistics, Optimization, C++
* Clubs: College Soccer Team (Captain), Volunteer Organization (Senior Manager), Economic Club (Co-Founder)
* Mansfield College, University of Oxford, visiting student, 09/2018 - 06/2019; relevant coursework: Mathematical Models of Financial derivatives (A+), Macroeconomics (A), Microeconomic Analysis (A)
* Honors and Awards: Presidential Award for Outstanding Graduate (top 1%); Academic Scholarship (top 3%)

**experience**

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| **PANAGORA ASSET MANAGEMENT** | Boston, MA |
| Leading quant asset manager with AUM $40B+ | |
| ***Quantitative Research Intern, Equity*** | *Summer 2021* |

* Alpha research project: how lobbing affects firm performance and stock return. Independently finished web scraping, data processing, hypothesis testing, and factor construction. Factor: 4%+ annualized alpha against Fama-French 4 factor model
* Constructed 6 ESG factors based on public employee reviews and Natural Language Processing in Japan stock market. Best factor: 6% annualized alpha against Fama-French 4 factor model
* Redesigned SEC Edgar web scraping program and expanded database of SEC Form 10K & 8K through 2021 Q2

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| **MIT SLOAN - FIDELITY INVESTMENTS** | Boston, MA |
| ***Joint Finance Lab, Quantitative Research*** | *Winter 2021* |

* Researched portfolio insurance strategies with Fidelity Financial Solution team
* Proposed dynamic allocation strategies comprised of equity, fixed income, commodity, and government bonds that were calibrated to strictly control portfolio risk as measured by maximum drawdown

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| **HUATAI SECURITIES CO.LTD (RESEARCH INSTITUTE)** | Shenzhen, China |
| One of the top four security firm of China | |
| ***Assistant Analyst*** | *2019 - 2020* |

* Applied Genetic Engineering algorithms to investment strategies, reached 2.25 Sharpe Ratio; performed data cleansing and designed execution functions that fit exclusively for the futures market
* Implemented Reinforcement Learning algorithms (A2C & PPO) on commodity investment strategies; presented results (23% yearly return, 1.6 Sharpe Ratio) to managers, accepted for further parameter optimization
* Constructed commodity trading strategy framework with hedge funds & mutual funds clients through weekly calls

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| **SHENGGUANDA ASSET MANAGEMENT CO., LTD.** | Shenzhen, China |
| Local hedge fund with focus on commodity investment | |
| ***Assistant Quant Researcher*** | *Summer 2019* |

* Optimized Basis-Momentum strategy parameters; increased Sharpe Ratio by 30% and implemented by traders
* Assessed and back-tested 5 quantitative CTA strategies in China market using Python and SQL; contrasted characteristics and performances of strategies between US and China market

**additional information**

* Computer Skills: Proficient in Python, C/C++, R, knowledge of MATLAB, SAS, STATA
* Languages: Chinese/Mandarin (Native)
* Volunteer: 40+ hours of voluntary service in Shenzhen; mentored middle school in rural area
* Interests: soccer, basketball, piano