HANMO LI

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EDUCATION

University of Wisconsin-Madison *Sept 2017 - Present*
M.S in Statistics Expected in May 2018

University of Wisconsin-Madison *Sept 2016 - May 2017*
Exchange Student in Statistics Cum. GPA: 3.92/4
Core Courses: Statistical Inference, Financial Statistics, Linear Regression, Stochastic Process

Shandong University *Sept 2013 - June 2017*
B.S in Statistics Major. GPA: 90.2/100, Cum. GPA: 88.2/100
Core Courses: Mathematical Analysis, Advanced Algebra, Real Analysis, Complex Analysis, Functional Analysis, Theory of Probability, Time Series Analysis, Applied Regression Analysis

AWARDS AND HONORS

2016	National(top 10%)	National Innovation Training Program for College Students
2015	National(top 5%)	Chinese Undergraduate Mathematical Contest in Modeling
2015	top 10%	Second-Rate Scholarship in Shandong University
2014	top 10%	Second-Rate Scholarship in Shandong University

RESEARCH EXPERIENCE

Baysian Inference for Kinetic Model using MCMC Algorithms Sept 2016 - Dec 2016
Course Project of STAT 479 *Advisor: Bret Hanlon*

· Repeated the results of the paper *Bayesian inference for a discretely observed stochastic kinetic model* by Dr. Wilkinson via employing two regular MCMC algorithms: *reverse jump* and *block updating*. Got the Bayesian inference of the kinetic rate constants of the *Lotka-Volterra* system under regular and data-poor scenarios respectively.

Comparisons among Fitting Models for Implied Volatility Surface April 2016 - May 2017
National Innovation Training Program for College Students *Advisor: Yufeng Shi*

· Explored characters of the implied volatility surface(IVS) by writing R code to implement three classical models, including *Stochastic Alpha Beta Rho(SABR)* , *Stochastic Volatility Inspired(SVI)* and *Local Polynomial Estimation(LPE)*, to fit the IVS on daily data and high frequency data respectively.

Arbitrage Strategies on Automated Trading Systems sept 2015 - April 2016
Undergraduate Research *Advisor: Yufeng Shi*

· Based on a MATLAB tool created by Prof. Yufeng Shi and his PhD student Bin Teng, which can automatically generated transaction strategies on the Chinese 50ETF option market.
· Wrote MATLAB code to implement the specific arbitrage strategies to the option market, including *Strike Arbitrage*, *Conversion* & *Reversal Arbitrage*, *Box Spread* etc.
· Tested this tool through a deep analysis of the historical high frequency data; found logic errors in the buying procedure and helped to fix them.

SKILLS

Proficient in R, Matlab, Linux, Python, Latex

Fluent in English and native speaker of Mandarin Chinese