Yuting (Lauris) Li

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EDUCATION

The University of Chicago   **Chicago, IL**
Master of Science in Financial Mathematics   **Expected December 2026**
- Courses: Portfolio Theory & Risk Management, Python, Option Pricing, Probability & Stochastic Processes

Shanghai University of Finance and Economics   **Shanghai, China**
Bachelor of Science in Financial Mathematics   **June 2025**
- Courses: Stochastic Processes, Machine Learning, Partial Differential Equations, Numerical Analysis, Optimization
- Visiting Student at UC Berkeley Department of Mathematics from 2023 Fall to 2024 Spring
- Awards: Top 5% Honors; Outstanding Youth Scholarship, Outstanding Teaching Assistant Scholarship

SKILLS

Computing: Python (PyTorch, Numpy, Pandas), Linux, C++, Jupyter, MATLAB, Stata, LaTeX, MS Office
Knowledge: Statistical Modeling, Financial Markets, Machine and Deep Learning, Data Analytics

EXPERIENCE

Neuberger Berman   **Chicago, IL**
Quantitative Researcher – University of Chicago Project Lab   **October 2025 – Present**
- Integrated data-driven academic research into a systematic framework using regression and machine learning to assess relative value across U.S. Investment Grade, U.S. High Yield, European Investment Grade, and European High Yield bond markets, coordinating weekly technical meetings among teams to produce a comprehensive report
- Designed and implemented algorithms in a Linux environment to automate data processing and generate predictive metrics from macro and real-time bond data

Guotai Haitong Securities Co., Ltd.   **Shanghai, China**
Quantitative Researcher Intern   **January 2024 – June 2024**
- Designed and back-tested 3 treasury bond futures factor strategies with Sharpe ratio above 2.0 using machine learning techniques including screening factors, rolling range construction, and stop-loss order design
- Created regression algorithm to derive fund duration from index duration by replacing linear regression with residual regression and cluster, enhancing accuracy by 18% with benchmark of interest rate volatility indicator
- Published research report discussing hedging strategies of bank perpetual debts, corporate bonds, and municipal investments with bond futures, reducing drawdown by 8% in back-testing from Q4 2022 to Q1 2024

PROJECTS

Massachusetts Institute of Technology (MIT), Sloan School of Management   **Boston, MA**
Visiting Student Researcher   **March 2024 – Present**
- Leading a team of 5 Graduate Research Assistants to develop 7 state-of-the-art computer vision model architectures
- Engineering five UNet-CNN pipelines & relative infrastructure to learn and predict slum area and growth patterns through satellite images and fine-tuning model using different clustering methods over more than 100,000 labels
- Analyzing effects of preprocessing datasets based on inference results and using insights to write several algorithms on Linux server to improve performance by selecting training datasets, improving F1-score by 0.25+

The University of Hong Kong, HKU Business School   **Hong Kong SAR, China**
Dupire Algorithm-Based Physics-Informed Neural Networks in Option Pricing   **July 2024 – February 2025**
- Constructed Physics Informed Neural Network with Dupire local volatility framework to price European SPX options, achieving 36% MSE reduction versus BSM model and enhancing pricing accuracy for risk-management

EXTRACURRICULAR

Shanghai University of Finance and Economics   **Shanghai, China**
Lecturer and Founder, Applied Mathematics Academic Exchange Center   **February 2023 – June 2025**
- Organized and delivered lectures and Q&A sessions on real analysis and probability with 100+ student participants

ADDITIONAL INFORMATION

Languages: Mandarin (native), Japanese (basic), Spanish (basic)
Interests: Hiking, piano, swimming, volunteer work, rock climbing