

Leo Li

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Education

M.S. Quantitative Finance And Risk Management

Aug 2016 - Dec 2017

University of Michigan, Ann Arbor

- Present Key Course: Advanced Financial Mathematics I, Discrete State Stochastic Process, Numerical Analysis with Financial Applications, Applied Statistics
- Upcoming course: Advanced Financial Mathematics II, Stochastic Analysis for Finance, Statistical Analysis of Financial Data, Computational Finance

B.S. Information And Computational Science

Sep 2012 - Jun 2016

Dalian University of Technology

- GPA: 3.88/4.00
- Concentration in Apply Mathematics and Computational Method.
- Core Course: Mathematical Analysis, Advance Algebra, Real and Complex Variable Function, Probability and Stochastic Process, Mathematical Modeling, Numerical Application
- Active learner on Online Open Courses: Machine Learning , Introduction to Python , Statistics with R.

Research Experience

Research assistant at Computer Social Science Lab

Time: Jun 2013 – Jul 2014

Project: Ultimatum Game in Space

- Construct virtual network in 3D space with different topology features, create ultimatum game rules for virtual people in the network where they can play through the connection in the network. Conduct simulation of the evolutionary network, and calculate the accumulated game result for individuals in the network.
- Successfully apply the evolutionary network model to simulate the situation of Ebola epidemic transmit, and develop medical manufacturing and delivering strategy to control the spread of the disease, as a result to limit the ratio of the patient to an equilibrium condition.

Research assistant at Computer Vision Lab

Time: Oct 2015 -Apr 2016

Project: Relative Attribute and Image Retrieval

- Ranking images in the LFW(Labeled Faces in the Wild) data set according to the strength of certain attributes, such as grayscale of people's hair.
- Improve the efficiency of learning RankSVM function using optimization toolbox.
- Develop algorithm to find concave corner in 2D and 3D images for image retrieval.

Work Experience

China Merchants Bank, Summer Intern

Aug 2014 - Sep 2014

Sales Account Manager, Credit Center

- Helped with the account opening, transfer and payment
- Learned to introduce and sell financial product
- Familiarized with the procedures and policies in the credit center.

Skills

- Basic Office Software: Microsoft Word, Microsoft Excel, Microsoft PowerPoint
- Project Experience With: C, Matlab, Python, Programming Language of R
- Bloomberg Market Concepts(BMC) Certificate of Completion

Awards And Activities

- Organize interviews for volunteers for National Sport Games of China, Youth Volunteers Association, 2013
- Mathematical Contest in Modeling, 3rd prize, 2016
- Interdisciplinary Contest in Modeling, 3rd prize, 2015
- DLUT Long-Distance Running Competition, 3rd place, 2013
- DLUT Badminton Competition 1st place, 2014
- DLUT Ping-pong Competition 2nd place, 2014
- DLUT Tennis Competition 1st place, 2015