

# Leo Li

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## Objective

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Student with research background seeking to fill a research analysis role in a hedge fund company.

## Key Qualifications

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Solid academic background of Mathematics, Programming and Finance. Two years research experience with intense training in both model building and programming. I am an enthusiastic team player and am ready to pursue a research position in finance.

## Education

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### M.S. Quantitative Finance And Risk management

Aug 2016 - Present

University of Michigan, Ann Arbor

- Fall-Semester 1(Core Course): Advanced Financial Mathematics I, Discrete State Stochastic Process, Numerical Analysis with Financial Applications, Applied Statistics
- Winter-Semester 2(Core Course): Advanced Financial Mathematics II, Stochastic Analysis for Finance, Statistical Analysis of Financial Data
- Fall- Semester 3((Core Course): Computational Finance

### B.S. Information And Computational Science

Sep 2012 - Jun 2016

Dalian University of Technology

- Graduated with a 3.88 GPA.
- 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

## Research Experience

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- Research assistant at Computer Social Science Lab, Project: Ultimatum Game in Space, Time: Jun/2013 – Jul/2014
  - 1.Created the game rules and networks with different topology features and then conducted simulation in order to find the best strategy.
  - 2.Engaged in checking information, conducting experiments and analyzing data.
  - 3.Initiated the weekly report to share the ideas and techniques we had learned and talked about one's reflections in the process.

- Research assistant at Computer Vision Lab, Project: Relative Attribute and its New Application, Time: Oct/2015 -Apr/ 2016
  - 1.Improve the efficiency of learning ranking function.
  - 2.Base on Relative Attribute, develop new applications in Computer Vision and Computer Graphic
  - 3.Develop algorithm to find concave corner in 3D image retrieval

## Programming Experience

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- Basic knowledge of: C++, C, R
- Project experience with: Machine learning, Python, Matlab.

## Extra-Curriculum Experience

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- Member of school Youth Volunteers Association
- Planned and ran the campaign to care for the children of migrant workers
- Organized interview for volunteers for National Sport games 2013
- Third prize in 2015 Interdisciplinary Contest in Modeling
- Third prize in the 129 long-distance running winter competition in Dalian University of Technology