XIANG LI

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EDUCATION

Lehigh University, Bethlehem, PA — Sep, 2016 – present

MS, Financial Mathematics, expected May, 2018

- Core Courses: Derivatives, Fixed Income, Econometrics, Optimization, Risk Management, Machine Learning

Shanghai Jiao Tong University, Shanghai, China — Sep, 2012 – Jun, 2016

BE, Software Engineering & Finance

- Core Courses: Programming and Algorithm, Data Structure, Economics, Accounting, Investment, Data Mining

EXPERIENCE

Lehigh University — Sep, 2017 – present

Research Assistant, Finance Department, Bethlehem, PA

- Conducted event study for big data companies by analyzing the events' impacts on returns and volumes using t-test.
- Assisted in P2P loan study by scraping loan contract data from SEC filings using XML parsing and regular expression in R.
- Studied the features of the Russian option and researched on the optimal exercising time.

QuantConnect (U.S. Fintech Company) — May, 2017 – Aug, 2017

Junior Quant Trader Developer, New York, NY

- Facilitated tradings by calculating profit and risk metrics, visualizing results in charts and generating formatted reports in R.
- Assisted traders' research on derivative products by scraping data from CME website in Python.
- Conducted research and developed trading strategies based on academic papers for company's live trading fund.
- Tested QC research platform's security by attempting to hack data using web scraper and assisted in security improvement.

Guotai Junan Securities Co., Ltd. — Nov, 2015 – Jun, 2016

Intern, Quantitative Investment Team, FICC Department Head office, Shanghai, China

- Developed pairs trading strategy based on quantile analysis and co-integration analysis for fixed income products in China.
- Facilitated tradings by visualizing strategy performances and developing interactive analysis platform using R Shiny.

Morgan Stanley — Jul, 2015 – Sep, 2015

Summer Intern, Institutional Corporate Technology Department, Shanghai, China

- Guaranteed the correctness of the order control system by building test system and visual platform in python and Java.

PROJECTS

The Relation between Stock Momentum and Option Strategies — Jan, 2018 – Feb, 2018

- Replicated the stock momentum strategy by constructing option strategies using Black-Scholes formula.
- Enhanced the option portfolio by correcting the payoff asymmetry caused by the relation between VIX and stock returns.

Scenario Analysis on Rebalancing Techniques in Portfolio Management — Sep, 2017 – Dec, 2017

- Evaluated rebalancing strategies by studying simulated market scenarios with varied expected returns and volatilities.
- Improved the performance of traditional rebalancing strategy by introducing a signal-triggering mechanism.

Influence of Fed's Increasing Rates on Global Portfolio — Jan, 2017 – Feb, 2017

- Constructed a portfolio taking advantage of rising interest rates by analyzing their effects on global asset markets.

Optimizing Pairs Trading Strategy by Using Genetic Algorithm — Mar, 2016 – Jun, 2016

- Enhanced pairs trading strategy based on co-integration analysis by using Genetic Algorithm optimization.
- Displayed the analysis process and results by building interactive visual platform using R Shiny.

"Magnet Effect" Under Circuit Breaker System on Chinese Stock Index — Mar, 2016 – Jun, 2016

- Analyzed the reasons for the failure of the circuit breaker system on Chinese stock index by using GARCH model and conditional probability to describe the "magnet effect" in Chinese stock market in R.

OTHER SKILLS

- Passed FRM Level I and Level II examinations and CFA Level I examination.
- Programming skills: R, Python, Matlab, SQL, Stata, Ampl, Java, C++, C, Excel, JavaScript, Html, jQuery, XPath.
- Additional skills: Regular Expression, Selenium Web Scraper, Git and Github, Linux, Latex, Bloomberg, Thomson Eikon.