XIANG LI

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EDUCATION

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

MS, Financial Mathematics, expected May, 2018

- Courses: Stochastic Process, Financial Calculus, Derivatives and Risk Management, Fixed Income, Econometrics, Financial Engineering, Portfolio and Optimization, Numeric Analysis, Machine Learning
- Research Assistant: Assisted professors in financial market event study, economic research, data scraping, data manipulation.

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

Double majors in Software Engineering & Finance

- Courses: Programming, Algorithm, Data Structure, Date Warehouse and Data Mining, Macro & Micro Economics, Accounting, Statistics, International Finance, Investment, Corporate Finance, Economics Law, Financial Mathematics
- "Academic Scholarship Award" , "Excellent Student Executive", "Excellent Marathon Athlete"

EXPERIENCE

QuantConnect — May, 2017 – Aug, 2017

QuantConnect (QC) is a FinTech company that maintains a platform for strategy research, backtesting and live trading.

Junior Quant Trader Developer, New York, NY

- Facilitated traders analyzing strategies by calculating performance and risk matrix including Compounding Return, Drawdown, Rolling Beta, Asset Allocation, etc, visualizing results in charts and generating formatted reports in R.
- Enabled research on derivative products by writing web scraper gathering information 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 trading 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.
- Assisted team's system maintenance, attended weekly meetings, and reported working processes.

PROJECTS

Scenario Analysis on Rebalancing Techniques in Portfolio Management — Jan, 2017 – Feb, 2017

- Conducted scenario analyses on portfolio rebalancing techniques by simulating market scenarios with varied expected returns and volatilities, and proposed yet another approach for rebalancing based on 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.
- Served as team leader and responsible for coordinating team members, quality control and decision making.

"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.

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.

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.
- Additional skills: Regular Expression, Selenium Web Scraper, Git and Github, Linux, Latex, Machine Learning, Bloomberg.