# XIANG LI

Newport, NJ, 07310
Tel: (669) 271-5090
Email: lixiang.lx618@gmail.com
Web: https://github.com/LiXiang618
LinkedIn: https://www.linkedin.com/in/LiXiang618


## EDUCATION

**Lehigh University,** Bethlehem, PA — Sep, 2016 – May, 2018
*MS, Financial Mathematics*
- Courses: Derivatives, Fixed Income, Econometrics, Optimization, Risk Management

**Shanghai Jiao Tong University,** Shanghai, China — Sep, 2012 – Jun, 2016
*BE, Software Engineering*
- Courses: Programming, Algorithm, Data Structure, Computer System Engineering, Database

## EXPERIENCE

**QuantConnect (U.S. Fintech Startup)** — May, 2017 – May, 2018
*Junior Quant Developer, Global Headquarter, New York, NY*
- Automated performance and risk calculation, visualization and reporting in R and Python.
- Developed test harness to test and improve the robustness of the trading platform in Python.
- Assisted traders' research on derivative products by scraping data from CME website in Python.
- Developed trading strategies for company's live trading fund in Python.

**Lehigh University** — Sep, 2017 – May, 2018
*Research Assistant, Finance Department, Bethlehem, PA*
- Conducted data merging, data aggregation and data restructuring for market event study project.
- Scraped loan contract data from SEC filings using XML parsing and regular expression in R.
- Scraped users' posts from Twitter and Weibo and did LDA topic modeling in Python and R.

**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 in R.
- Visualized strategy performances by developing interactive analysis platform using R Shiny.

**Morgan Stanley** — Jul, 2015 – Sep, 2015
*Summer Intern, Institutional Corporate Technology Department, Shanghai, China*
- Developed testing tools to guarantee the correctness of the order control system 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.
- Corrected the payoff asymmetry caused by the relation between VIX and stock returns.

**Scenario Analysis on Rebalancing Techniques in Portfolio Management** — Sep, 2017 – Dec, 2017
- Conducted Monte Carlo simulation to create thousands of market scenarios.
- Improved traditional rebalancing strategy by introducing a signal-triggering mechanism.

**Optimizing Pairs Trading Strategy by Using Genetic Algorithm** — Mar, 2016 – Jun, 2016
- Conducted Genetic Algorithm optimization for pairs trading strategy .
- 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 minute data for thousands of stocks in Chinese stock market.
- Built GARCH model and added indicator variables to describe contingent stock behavior.

## OTHER SKILLS

- Passed FRM Level I and Level II examinations and CFA Level I examination.
- Programming skills: SQL, R (Shiny, Markdown, ggplot2, dplyr), Python (pandas, numpy, matplotlib), C# (LINQ), Web (Html, XML, JavaScript, XPath, Web Scraper), Matlab, Excel.
- Additional skills: Regular Expression, Git and Github, Linux, Docker, Latex.