LIHE LIN

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EDUCATION

University of Michigan, Ann Arbor — **Ann Arbor, MI**
Master of Science in Quantitative Finance and Risk Management — ***Apr 2018***
Specialization(s) in Financial Mathematics, Stochastic Process , Statistics

Wuhan University — **Wuhan, Hubei**
Bachelor of Science in Financial Mathematics — ***Jun 2016***

- Wuhan University Best Student Award
- Wuhan University Scholarship
- Wuhan University Outstanding Student Leader Award

EXPERIENCE

CITIC CLSA Securities — New York, NY
Sales and Trading Intern — ***May – July 2017***

- Compose daily fixed-income/stock market dynamics presented to CITIC key clients
- Initiate multiple investment case analysis to assist hedge fund and mutual fund clients in making timely investment decisions
- Create an Excel-based approach to mass filter and integrate morning reports in terms of the given format so as to increase efficiency by 80%
- Consolidate roadshow materials and arranged the data of 2000+ companies to be organized and made user-friendly for senior sales
- Spearhead data mining, stock screening, and data analysis utilizing professional research services, such as Wind Terminal, Bloomberg, to help generate long-short equity strategy
- Summarize and translate the first-hand news and research reports of Asian research team from English to Chinese (vice versa) for the US sales team to educate the team members with most updated market movement

Accounting Intern — **New York, NY** — ***May 2017***

- Do reimbursement for all company employees semimonthly
- Pay invoice from vendors by ACH, CHECK, WIRE semimonthly

Fujian Haixia Business Bank — Fuzhou, Fujian
Financial Market Department Intern — ***July – Aug 2015***

- Collect bonds price data using WIND, combined with the change of policy to analyze it in EVIEWS in order to predict price change of bonds
- Collect comprehensive company information to write reports help department evaluate whether it is worth the investment, including background, performance, industry outlook, balance-sheet strength, etc.

KEY PROJECTS

Analyzing CSI 300 Index Future Project — Wuhan, Hubei
Advisor: Dr. Yijun Hu — ***Dec 2015 – Jun 2016***

- Collect and Analyze CSI 300 price data from CSMAR database to evaluate its impact on markets liquidity, applying two different mathematic models and methods – OLS and completely randomized design using EVIEWS and EXCEL
- Predict the price change trend of CSI 300 index and made effective suggestions for investment companies about the timing of selling and buying stocks around the period that a new representative index goes public
- Use Hausman test in STATA to further explain the information collected before

ADDITIONAL INFORMATION

- **Programming Skills:** PYTHON, R, MATLAB, EVIEWS, C
- **Extra-Curricular:** Numerical Methods, Machine Learning, International Trade
- **Other Awards:** Wuhan University Social Activist Award; Xinxin-Pei Special-prize; National Patent Certificate
- Interests include**:** Basketball (Captain of School Basketball Team in 2013-2016; School Basketball Game Champion in 2016); Music (Playing Guitar for 5 years); Drama(University Arts Festival Drama Competition Champion in 2012)