

LIHE LIN

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EDUCATION

University of Michigan, Ann Arbor <i>Master of Science in Quantitative Finance and Risk Management</i> <i>Specialization(s) in Financial Mathematics, Stochastic Process, Statistics</i>	Ann Arbor, MI <i>Apr 2018</i>
Wuhan University <i>Bachelor of Science in Financial Mathematics</i> <ul style="list-style-type: none">Wuhan University Best Student AwardWuhan University ScholarshipWuhan University Outstanding Student Leader Award	Wuhan, Hubei <i>Jun 2016</i>

EXPERIENCE

CITIC CLSA Securities Sales and Trading Intern	New York, NY <i>May – July 2017</i>
<ul style="list-style-type: none">Compose daily fixed-income/stock market dynamics presented to CITIC key clientsInitiate multiple investment case analysis to assist hedge fund and mutual fund clients in making timely investment decisionsCreate 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 salesSpearhead data mining, stock screening, and data analysis utilizing professional research services, such as Wind Terminal, Bloomberg, to help generate long-short equity strategySummarize 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 <i>May 2017</i>
<ul style="list-style-type: none">Do reimbursement for all company employees semimonthlyPay all invoices from vendors semimonthly	
Fujian Haixia Business Bank Financial Market Department Intern	Fuzhou, Fujian <i>July – Aug 2015</i>
<ul style="list-style-type: none">Collect bonds price data using WIND, combined with the change of policy to analyze it in EVIEWS in order to predict price change of bondsCollect 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 Advisor: Dr. Yijun Hu	Wuhan, Hubei <i>Dec 2015 – Jun 2016</i>
<ul style="list-style-type: none">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 EXCELPredict 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	

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)