YIXUAN (ELIZA) LI

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EDUCATION

EMORY UNIVERSITY, GOIZUETA BUSINESS SCHOOL Atlanta, GA

Master of Science in Business Analytics (MSBA) - STEM credentialed program* *May 2025*

- Coursework: Business Statistics, Financial Analysis and Visualization, FinTech Innovation, Coding for Financial Insights, Quantitative Stock Investment Strategies, Blockchain-based Businesses, Global Leadership

WUHAN UNIVERSITY, HONGYI HONOR COLLEGE Wuhan, China

Finance BEcon, Minor: Mathematics and Applied Mathematics BS *June 2024*

- Awards: Outstanding Graduate of HongYi Honor College; First Class Scholarship; Outstanding Student; Merit Student; Honorable Title of Excellent Student Leader.
- Director of the Journalism and Publication Department, Student Government of Wuhan University.

TECHNICAL SKILLS

- Programming: Python (Machine Learning & Artificial Intelligence), R, C, Stata, MATLAB
- Data Processing: MySQL, MongoDB, Excel, Blockchain, Google Cloud, AWS, Bloomberg, VBA
- Data Visualization: Tableau, R, Visio.

SELECTED PROJECTS

Co-Author, International Conference on Big Data Technologies (EI) *Aug. 2024*

A Novel Framework for A-share Stock Market Portfolio Optimization w.r.t. Risk Measure and Feature Exposure

- Developed a feature framework QGMS containing quality, growth, momentum and sentiment features.
- Constructed a loss function considering shape of return curve and maximum drawdown, together with a regularization term to control feature exposure. Achieved CAGR of 0.216 and Sharpe ratio of 1.46.

Wuhan University & Jianghan University & Montpellier Business School

Integration of LoRAS–ENN data augmentation and interpretable learning in credit fraud detection *Feb. 2023*

- Introduced Localized Random Affine Shadow Sampling & Edited Nearest Neighborhood algorithm for data reconstruction and proved its effectiveness by increasing F1 score from 0.79 to 0.84 through ablation experiments.
- Applied Shapley Value to implement interpretable machine learning; enhanced model generalization by stacking.

Bankrupt Prediction Model under a Novel Lightweight-MoE Framework *October 2023*

- Applied Stochastic Frontier Analysis to model the financial efficiency of banks as feature.
- Constructed a Lightweight-MoE framework with GMM, allocating different clusters as training data to LGB, XGB and SVM model as local experts. Adopted gaussian mixture model for adaptive mixtures of local experts and achieved final model out of sample of AUC 0.97 and Accuracy of 0.96.

EXPERIENCE

TOPSPERITY SECURITIES Shanghai, China

Intern, Overseas Strategy *October 2023 - March 2024*

- Monitored financial dynamics across major global markets and new emerging markets on macro perspectives.
- Built a LSTM-attention model to predict the price of London gold, achieving out of sample R squared 0.67.

HUATAI SECURITIES SHANGHAI BRANCH Shanghai, China

Intern, Light Industry Consumption Research Dept. *September 2023 - December 2023*

- Compiled annual report for R&T company, focusing on its financial situation, major markets, evolutionary process, supply chain and its product matrix. Developed a VBA script in Excel for its ROE prediction.
- Analyzed M&A boom, cross-border e-commerce and appliance of high-dividend strategy in household industry.

STATE STREET CORPORATION OFFICE – STATE STREET TECHNOLOGY Co., Ltd. Hangzhou, China

Quantitative Trading Intern *July 2023 - September 2023*

- Developed capital dispersion indicator CDI to monitor reversal trend in representative stock; applied CDI to enhance traditional crowd-based industry rotation strategy and achieved abnormal annualized return of 7.21%.
- Developed cross-product arbitrage strategy of futures according to the co-integration among futures prices.

BANK OF CHINA (HUBEI BRANCH) Wuhan, China

Assistant, Consumer Finance Dept. *July 2022 - August 2022*

- Cleaned and visualized personal credit data, using ANOVA to define significant features related to credit ranking.
- Designed asset allocation method with Merrill Lynch Investment Clock and provided investment suggestions.

GREATER BAY AREA HOMELAND INVESTMENT LIMITED Shenzhen, China

Intern, Product Operation *January 2022 - March 2022*

- Launched new private-fund products, arranged contracts, contacted with partners and prepared qualification report.
- Built a portfolio optimization model and efficient frontier, achieving an abnormal sharpe ratio of 0.41.

LANGUAGE SKILLS

- Languages: English (Fluent), Mandarin (Native)