

# Dongxu Li



2016-08 -2017-12

University of Michigan, Ann Arbor, M.S. Quantitative Finance & Risk Management

- GPA: 3.92/4.00
- Core Courses: Essentials of Stochastic Processes, Statistical Analysis of Financial Data, Intermediate level C++, Intermediate Level Python, Fixed Income and **Derivative Market**
- Active Learner on Online Open Courses, Member of Michigan Data Science Team

2012-09 -2016-06

# Dalian University of Technology, B.S. Information And **Computational Science**

- GPA: 3.88/4.00, Concentration: Applied Mathematics and Computational Methods
- Core Courses: Multivariable Calculus, Advanced Algebra, Real and Complex Variable Function, Numerical Analysis
- Mathematical Contest in Modeling, 3rd prize, 2014. Interdisciplinary Contest in Modeling, 3rd prize, 2015
- Member of Young Volunteers Association, Chair of Chess Club



# **Experience**

2017-11 -2018-01

### **Quantitative Research Intern**

Innovating Capital, New York

- Work on AWS cloud computing platforms, interact with the cloud database.
- Extract securities pricing data by interacting with google finance API, process data to construct training, developing, and testing dataset for machine learning algorithm.
- Explore information which drives the Crypto Currency Price in ETF and Currency and Energy Market using artificial neural network.
- Develop strategies on trading Crypto Currency portfolio, and conduct backtesting, and draft reports.

2017-09 -2017-10

### **Stock Information Visualization**

University of Michigan, School of Information

- Use Beautiful Soup and Google API to get S&P500 stocks historical price data.
- Construct database using python to interact with PostgreSQL.
- Run a stock information website app which provides users with candlestick visualization for their favorite stock.

2017-01 -2017-04

### **Financial Engineering Project**

University of Michigan, Industrial & Operations Engineering

- Fit Martingale Model for short rate using Treasury Strips Data.
- Under floating short rate setting, price European option by using General Black-Scholes-Merton theory.
- Price the barrier option with Monte Carlo simulation on a Brownian Motion setting.
- Employ Markowitz theory to generate and constantly update market portfolio of S&P, then calculate the accumulative P&L.

2013-06 -2016-04

### **Research Assistant**

Computer Vision Lab at DLUT

- Project: Relative Attribute
- Rank images in the LFW (Labeled Faces in the Wild) data set according to the strength of certain attributes, such as grayscale of people's hair and visibility of teeth.
- Improved the efficiency of learning RankSVM function using optimising toolbox.
- Project: Evolutionary Game in Space
- Explore evolutionary games and population dynamics in a small-world network by conducting Monte Carlo simulation. Simulate Ebola transmission in Africa and developed optimal medical manufacturing and delivery strategy to control the spread of the disease.



Dongxu is a highly productive and self motivated learner.

He is a team player and great listener. He has a passion for technology and mathematics.



# **Personal Info**

#### **Address**

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#### **Phone**

(734)660-8790

#### E-mail

dongxuli@umich.edu

#### **Portfolio Website**

https://leodongxu.wixsite.com/quant



# **Skills**

**Fundamental Math (Calculus, Linear** Algebra, Probability)



**Financial Mathematics** 



**Anaconda Data Science Platform: Python** (numpy, pandas, scipy, scikit-learn, matplotlib)



C++

**Project Experience** 

Matlab

Project Experience

R

**Project Experience** 

**SQL** 



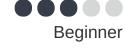
**Basic Linux Command Line** 

Beginner

**Bloomberg and Factset Terminal** 



**Public Speaking** 



Sports (basketball, tennis, ping pong, swimming, hiking)

