



# Dongxu Li



## Education

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 -  
present

### Quantitative Reasearch

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.



## Summary

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

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### E-mail

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### 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++



### Matlab



### R



### Basic Linux Command Line



### Bloomberg and Factset Terminal



### Public Speaking



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

