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 - 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.

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

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Portfolio Website
https://leodongxu.wixsite.com/quant

Skills

Fundamental Math (Calculus, Linear Algebra, Probability)
●●●●● Advanced

Financial Mathematics
●●●○○ Intermediate

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

C++
●●●○○ Project Experience

Matlab
●●●○○ Project Experience

R
●●●○○ Project Experience

Basic Linux Command Line
●●●○○ Beginner

Bloomberg and Factset Terminal
●●○○○ Beginner

Public Speaking
●●●○○ Beginner

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