SITONG BRYAN LI

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EDUCATION

UNIVERSITY OF MINNESOTA, Carlson School of Management, Minneapolis, MN
Candidate for **Master of Science in Finance** May 2025
Candidate for **Master of Science in Business Analytics** May 2025

RENMIN UNIVERSITY OF CHINA, Beijing, China
Bachelor of Business Administration, Accounting July 2023

RESEARCH ASSISTANCE

CARLSON SCHOOL OF MANAGEMENT, Minneapolis, MN
Research Assistant to Prof. Haiwen (Helen) Zhang Nov 2023 – Present

- Collected 10K+ 10K files from EDGAR and identify item 7 & item 1A from original text with 100% accuracy
- Led ESG word count & sentence count task for item1A & item 7 from 10K, comparing with 427 data
- Utilized large language models such as BERT and ESG-BERT to examine the climate risk exposure of 10K files

EXPERIENCE

CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED., Beijing, China
Equity Strategy Intern, Equity Research Department Jun 2023 – Present

- Synthesized macroeconomy growth, inflation factors to drive HK stock investment, instructed by significance testing
- Led industry reclassifications task for HK stock utilizing NLP model trained by classified A-share stock descriptions with 90% accuracy for primary industry and 70% accuracy for secondary industry for rotation strategy
- Explored interrelationships among industries in HK stock market by clustering constructed sector allocation strategy

HARVEST FUND MANAGEMENT CO., LTD., Beijing, China
Intern, Fixed-Income Research Department Dec 2022 – May 2023

- Conducted graphic analysis and daily presentation on deal and offer data in China bond market with PyEchart
- Implemented Campisi to analyze income distribution of over 30K claims in China's bond market
- Estimated high-frequency duration of 30K+ fixed-income funds, with Ridge, Lasso & convex optimization
- Introduced new pricing model with attention neural networks with increased accuracy by 80BP
- Proposed Model-Factor XGboost Models, predicting future returns with accuracy of 72%

CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED., Beijing, China
Intern, Asset Management Department Jul 2022 – Dec 2022

- Presented daily review and analysis of Chinese macro data, providing strategic outlook for market
- Analyzed styles of 3K+ mutual funds using the Sharpe and Fama-French three-factor model and rolling time windows; assessed exposure to different styles with significance and coefficient determination
- Web crawled automatically 1500+ refinancing data weekly and generated database and weekly data reports
- Completed DID on stock price and employee stock ownership plans, developing investment strategy with AER 2%

HARVEST FUND MANAGEMENT CO., LTD., Beijing, China
Financial Engineering Intern, Data lab Jan 2022 – Jul 2022

- Tracked EV data and related material price data through online research;utilized SQL to create and manage databases
- Launched research on level of vehicle electrification for various automotive companies
- Estimated high-frequency positions of 300+ thematic/index funds related to EV companies, develop scoring strategy
- Discovered factors from raw materials' price of electric vehicle with XGboost; developed investment strategy

SKILLS

Programming Language: Python, SQL, R, Java, HTML, CSS, JavaScript, VBA
Tools & Concepts: PyTorch, Scikit-Learn, Pandas, NumPy, Matplotlib, Pyecharts
Techniques: Deep Neural Networks, Optimization, Natural Language Processing