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

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

PROJECTS

- **Technical Analysis on cryptocurrency** – Performed 10 price patterns (e.g., Head-and-Shoulders, Broadening Top) on five cryptocurrencies; developed code for automatic pattern recognition
- **Natural language processing For China Law Data** – Used Python and text analysis to label text data of imprisonment, fine, and location of 18K+ Chinese prisoners and transferred as variables for XGBoost.
- **Prescriptive Analytics For Chine A-share Stock** – Using web crawler with Python, made unstructured data from Wind including title and resource of news and presented benchmark model
- **Automatic Portfolio Dashboard** – Compute and visualize automatically the performance of simulated portfolios assigned using web crawler with Python downloading finance data directly from yahoo finance

SKILLS

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