BRYAN SITONG LI

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EDUCATION

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

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

SKILLS

Data Science Professional with 1.5 years of experience solving financial problems using statistical and machine Learning techniques in asset management department.
Programming Language: Python, SQL, R, Java, HTML, CSS, JavaScript, VBA, Shell Scripting
Tools & Concepts: PyTotch, Scikit-Learn, Pandas, NumPy, Matplotlib, Pyecharts
Techniques: Deep Neural Networks, Optimization, Natural Language Processing

EXPERIENCE

HARVEST FUND MANAGEMENT CO., LTD. BEIJING, CHINA
Intern, Fixed-Income Research Department Jan 2023 - Jun 2023

- Conducted graphic analysis and daily presentation on deal & offer data in China bond market
- Developed Campisi model and attribute performance of portfolio & Deployed Campisi to disassemble income of all claims in China's bond market and created a database (daily 30K+data volumes automatically uploaded)
- Calculated approximate average duration of funds with Ridge & Lasso & built a database (daily 3K+data volumes automatically uploaded)
- Introduced a new convertible bonds pricing model with attention neural networks with increased accuracy by 80BP
- Proposed Model-Factor XGboost Models, predicting future returns with high accuracy by 72%

CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED., BEIJING, CHINA
Intern, Asset Management Department Jul 2022 – Jan 2023

- Conducted daily review and analysis of macro data including social finance and inflation, and provided strategic outlook for market
- Crawled refinancing data during past three years of and designed a database & automatically generated weekly data reports (daily 3K+data volumes automatically uploaded)
- Designed research on correlation between trading day stock price and amount and price of refinancing loans, showing positively correlated
- Collaborated with intern mates and led research on correlation between companies' fundamentals and employee stock ownership plans, showing negative correlation

HARVEST FUND MANAGEMENT CO., LTD. BEIJING, CHINA
Financial Engineering Intern, Data lab Jan 2022 - Jul 2022

- Collected car sales data from various regions and parameters of each vehicle model & Create databases (Weekly automatically uploaded, around 3K+ totally)
- Developed investment strategies based on fund holdings data & Finished RankIC and Backrest task

PROJECTS

- **Technical Analysis on cryptocurrency** – Performed 10 price patterns as in Lo et al. (2000) on five cryptocurrencies, including Head-and-Shoulders, Broadening Top, etc.
- **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 (Attention-LSTM (IJCAI'17))
- **Natural language processing For China Law Data** – With Python and regular expression, label text data of imprisonment, fine and location of 18K+ Chinese precedents and transferred as variables for XGBoost.