Mufan (Bill) Li

https://mufan-li.github.io

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EDUCATION

University of Toronto   Sept 2017 - Expected 2021
Ph.D. in Statistics
Courses: PAC-Learning, PDE, Pricing Theory
Research: Statistical Learning Theory

University of Toronto   June 2016
M.Sc. in Statistics - GPA: 3.96
Courses: Real Analysis, Probability Theory, MCMC Methods, Time Series

University of Toronto   June 2015
B.A.Sc. in Engineering Science, Electrical and Computer Engineering - GPA: 3.66
Courses: Stochastic Process, Systems Control, Machine Learning, PDE
Thesis: Numerical PDE Methods for Pricing American Put Options

EXPERIENCE

Ontario Teachers' Pension Plan   July 2016 - July 2017
Investment Analyst, Global Credit Products   *Toronto, ON*

· Modeled US corporate credit risk premiums and credit curve steepness
· Back-tested systematic trading strategies for credit derivatives

RBC Capital Markets   May 2013 - August 2014
Intern, Electronic and Algorithmic Trading   *Toronto, ON*

· Produced a monthly Market Microstructure publication by processing raw quotes and trades data
· Analyzed exchange routing logic by types and cost of execution for dark pool oriented strategies

RESEARCH

Collaborative Filtering Approach to Understanding Student GPA   July 2015 - April 2016
Supervisor: Professor Jeffrey Rosenthal   *Toronto, ON*

· Using unsupervised learning methods to infer grades and course selection
· Techniques include matrix factorization, restricted Boltzmann machines, and auto-encoders

Numerical Methods for PDEs   Jan 2014 - August 2015
Supervisor: Professor Christina Christara   *Toronto, ON*

· Investigated adaptive mesh PDE methods for pricing American options
· Implemented solver for the Heston model of stochastic volatility

ADDITIONAL

Quantathon 2nd Place	Trading algorithm design, with M. Ren and J. Nijjer (2015)
Dean's List	2011, 2012, 2013, 2015
Programming Languages	Python, R, MATLAB, C
Interests	Guitar, Cocktail Mixing, Calligraphy, Starcraft