Mufan (Bill) Li

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EDUCATION

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

University of Toronto *June 2015*
B.A.Sc. in Engineering Science, Electrical and Computer Engineering
GPA: 3.66
Courses: Random Process, Systems Control, Pricing Theory, Inference Algorithms, PDE
Thesis: Numerical PDE Methods for Pricing American Put Options

EXPERIENCE

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

- Supported trading activity in credit volatility, convertible arbitrage, and beta portfolio
- Model credit risk premiums on a macro scale for a beta based corporate credit portfolio
- Design, optimize, and back-tested systematic trading strategies for credit derivatives

RBC Capital Markets May 2013 - August 2014
Analyst, 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

Numerical Methods for PDEs Jan 2014 - July 2016
Supervisor: Professor Christina Christara *Toronto, ON*

- When time-stepping in the solution of an initial value problem, the mesh points for discretization can be adaptively redistributed to minimize approximation error as the solution evolves. The project is exploring this type of adaptive techniques, specifically for the Black-Scholes PDE with the Heston model of stochastic volatility.

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

- Using unsupervised learning methods to infer grades for courses not taken, with intention to better understand student preferences for selecting courses and specialization. Techniques used for investigation include matrix factorization, restricted Boltzmann machines, and auto-encoders.

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