Weihao Li

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Education

Monash University
Clayton, Australia

BCom (Hons) in Econometrics
Mar. 2020 - Dec. 2020

- First Class Honours, GPA: 3.9/4.0
- Honours research project was to develop a spatiotemporal clustering algorithm for accurately identifing bushfire ignition locations from satellite hotspot data and a machine learning model for predicting causes of 2019-2020 Victorian bushfires.
- Studied units include collaborative and reproducible practices, Bayesian and frequentist econometrics and exploratory data analysis.

Monash University
Clayton, Australia

BCom in Business Analytics
Mar. 2018 - Nov. 2019

- High Distinction, GPA: 3.5/4.0
- Studied a variety of units covering different aspects of data analysis include data access, management, cleaning, visualization and modelling.
- Minored in Finance enhanced my investment analysis skills in currency, equity, debt and derivatives markets.

Guangdong University of Finance
Guangzhou, China

BFin in Finance
Sep. 2015 - Jun. 2020

- GPA: 3.4/4.0
- Studied foundation courses in commerce and finance.

Awards

2020 Econometrics Honours Memorial Scholarship, Monash University *$15,000*

Research experience

2020 **Using Remote Sensing Data to Understand Fire Ignitions in Victoria during the 2019-2020 Australian Bushfire Season**

Honours degree research project, supervised by Prof Di Cook and Emily Dodwell

Data analysis projects

Predicting Wikipedia Daily Click Volume
2019

Deep Learning Project

- Used deep learning to predict the next year daily click volume of a Wikipedia website given the data of the previous 500 days.
- Tested different deep learning architectures include pure Fully Connected neural network, LSTM, GRU and 1D Convolution neural network for this time-series task.
- Tuned Hyperparameters using cross-validated grid-search.
- Prediction performance was much better than ETS and ARIMA in most of the cases.

Predicting How Points End in Tennis
2019

InClass Kaggle Competition

- Used machine learning algorithms to predict outcome categories of tennis points given 3D coordinates of the ball position and 2D coordinates of the player position throughout a match.
- Applied ensemble learning to aggregate the prediction of several neural networks, XGBoost, CatBoost and Random forests models which are trained independently.
- Top 10 of the private leaderboard.

Modelling And Predicting The Performance Of Portfolios Consisting of ASX200 Stocks
2019

Financial Econometrics Project

- Used ARIMA-ARCH-type models to predict the log return and volatility of portfolios given the past performance.
- Successfully constructed a hypothetical portfolio with a high Sharpe ratio and passed a 3-months review.

Data Analysis Of Melbourne Airbnb Market
2018

Data Modelling Project

- Used classical regression models to explore the factors affecting Melbourne Airbnb price and rating.

Volunteer activities

R workshops for Beginners *2019*

Helper

- A series of student ran workshops on data analysis in R.
- Workshop topics include introduction to R, Rstudio and Rmarkdown, data visualization in ggplot2, data types and import data in R, data wrangling with dplyr and handling missing data with naniar.