Weiye Li

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Education

Duke University - Durham, NC — Aug 2017 – Present
- M.S. in Quantitative Financial Economics; **GPA:3.97/4.00**
- Relevant Coursework: Financial Econometrics, Empirical Asset Pricing, Financial Markets & Investments, Derivatives, Modern Statistical Methods, Forecasting Financial Markets, Time-series Analysis
- **Duke MQFE Scholar Award**

University College Dublin - Dublin, Ireland — 2013 – 2017
- B.Com. in Finance; Quinn School of Business; **GPA: 3.96/4.20 (First Class Honors: Top 5%)**
- Relevant Coursework: Financial Economics, Treasury and Risk Management, Investment & Portfolio Management
- **Honors:** UCD First Prize Scholarship and Outstanding Graduates

Work Experience

Duke University – Financial Economics Center – Quantitative Researcher Assistant — Aug 2018 – Now
- Collect, clean and summarize raw data set and assist with the construction of research database
- Translate theoretical models into algorithm and construct toolbox for industrial and academic researchers
- Get involved in the cutting-edge empirical research of Financial Econometrics

CITIC Securities – Research Department – Quantitative Strategy Researcher — May 2018 – Aug 2018
- Load and examine raw financial data. Investigate and maintain the integrity of database
- Perform maintenance and improve existing quantitative models
- Research, build, and back-test return forecasting factors, multivariate factor models and systematic investment strategies
- Write and present papers on research related topics to clients and assist client service team in responding to client and consultant inquiries

POWERCHINA Fund– Private Equity Investment – Investment Manager Assistant — Nov 2016 – Jan 2017
- Assisting in managing press releases and website updates
- Support diligence analyses, manipulating data obtained from target companies and projects in support of the required analysis
- Prepare materials for Investment Committee review of potential investment opportunities
- Review borrower and broker offering memoranda, in conjunction with market data and information to arrive at investment conclusion

Research Experience

Citadel Datathon at Duke – 1st Place Winning Team; — Mar 2017 – May 2017
- Research on how to reduce traffic accident rate based on large scale real-world data set
- Conduct statistical analyses (PCA, Lasso and gradient boosting) to explore influential factors for traffic accident rate
- Build forecasting model using ordinal regression
- Collect average waiting time at service centers around hazardous driving area, identify counties with long waiting time and provide recommendation to improve efficiency in resource allocation

CFA Institute Equity Research Challenge at Beijing – Outstanding Investment Research Award; — Oct 2015 – Dec 2015
- Identify economic characteristics and competitive dynamics for the target company using Value Chain Analysis, Porter's Five Forces Classification Framework and Economic Attributes Framework
- Identify company strategies and assess the quality of the financial statements
- Evaluate profitability and risk and project future financial statements
- Conduct valuation based on DCF and PE models, predict uncertainty using Monte Carlo simulation and sensitivity analysis

Volunteer Experience

Red Cross Society of China – Executive Coordinator — May 2014 – Sep 2015
- Perform general administrative duties such as maintaining and collecting data, coordinating the provision of organizational services, coordinating unit mail and communication flow, assisting in budget preparation

Skills & Interests

Language: Chinese (Native); English (Advanced) **Interests**: Quantitative Investing
IT: MATLAB, R, Python, SQL, Tableau and Microsoft Office Suite