# Yihan (Evelyn) Li

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## Education

Boston University, Questrom School of Business, Boston, MA — Sep. 2023 - Jan. 2025
**M.Sc. Mathematical Finance & Financial Technology, GPA 3.85**
- **Courses:** Statistics, Econometrics, ML, Deep Learning, Stochastic Calculus, Credit Risk, Fixed Income

Tianjin University, Tianjin, China — Sep. 2019 - Jun. 2023
**B.Sc. Financial Engineering, Grade: 87/100**

## Skills and Credentials

**Programming:** Python, SQL, R, C++, VBA, MATLAB, STATA, LaTeX, Scikit-learn, TensorFlow
**Methods:** Fixed Income Models, Derivatives Pricing Models, Econometric Analysis, Statistical Modeling

## Work Experience

ASL Capital Markets Inc., Stamford, Connecticut, United States — June. 2024 – Aug. 2024
**Quantitative Analyst Intern**
- Constructed a framework to process and interpret price and interest rate data for trend identification.
- Researched to implement a Bayesian-optimized Random Forest model to predict Treasury yield movements.
- Designed an optimization algorithm for a fully automated hedge ratio estimation of bond ETFs with Treasury Futures and built a backtesting structure.

China Chengxin Indices Co., LTD. (CCX Indices), Beijing, China — Nov. 2022 – Apr. 2023
**Quantitative Analyst Intern**
- Monitored portfolio performance and alpha signals to identify trends and opportunities.
- Developed an Objective-Oriented architecture to automate and streamline modeling and reporting processes.
- Investigated behavioral finance by analyzing emotional crowd dynamics and their impact on price distortions and conducted a back-test on behavioral portfolio management techniques.

Zheshang Securities Co., Ltd., Beijing, China — Mar. 2022 – Jul. 2022
**Financial Analyst Intern**
- Analyzed financial data, market trends, and property performance to identify key performance drivers and built financial models to forecast performance and assess potential risks for ventures in materials industry.

## Projects

Boston University, Questrom School of Business MSMFT – Credit Risk — Fall 24
**CVA and Hedging of Counterparty Risk**
- Simulated default intensities and contagion dynamics for a 3-entity Credit Default Swaps (CDS) portfolio and a counterparty using Stochastic Differential Equation (SDE).
- Designed a cost-optimized dynamic hedging model, reducing average portfolio losses from 0.15 to 0.13.

Boston University, Questrom School of Business MSMFT – Machine Learning — Spring 24
**Enhanced Option Pricing with Deep Learning Techniques**
- Applied CNN-RNN, Conv-LSTM, and XGBoost to price and predict options using Greek data.
- Generated price comparison signals and designed vertical spread strategies to validate the prediction efficiency of CNN-RNN models.

Boston University, Questrom School of Business MSMFT – Fix Income — Spring 24
**Enhanced Option Pricing with Deep Learning Techniques**
- Analyzed historical yield and spread data to uncover adverse scenarios and build robust portfolios.
- Reformulated the convex optimization problem into its dual form and solved it using Disciplined Saddle Point Programming (DSP) for efficiency and accuracy.