

# 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**

**Honors:** 2024 Rotman International Trading Competition (RITC) (6<sup>th</sup> place among all U.S. universities)

- **Selected courses:** Statistics, Stochastic Calculus, Fix Income, Machine Learning, Financial Economics, Corporate risk, Economics of FinTech, Credit risk, Deep Learning and Statistical Learning

Tianjin University, Tianjin, China

Sep. 2019 - Jun. 2023

**B.Sc. Finance (Financial Engineering Track), Grade: 87/100**

- **Selected courses:** Probability, Linear Algebra, Corporate Finance, Accounting, Financial Markets

## Skills and Credentials

**Programming:** Python, SQL, R, C++, VBA, MATLAB, STATA, LaTeX

**Languages:** Mandarin (native), English (fluent)

## 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**

- Maintained operating models and data warehouses with updated financial data and forecast assumptions.
- Analyzed financial data, market trends, and property performance to identify key performance drivers and produce quarterly reports for the materials industry and ventures.
- Built financial models to forecast performance and assess potential risks and opportunities.

## 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.