Mengyuan Li

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EDUCATION

Princeton University, Bendheim Center for Finance Princeton, NJ
Candidate for Master in Finance May 2023 (Expected)

- Anticipated Coursework: Asset Pricing, Statistical Analysis of Financial Data, Computational Finance in C++, Fixed Income Models and Applications, Fintech

Cornell University, College of Agriculture and Life Sciences Ithaca, NY
B.S. in Biometry and Statistics, Business Minor, Operations Research & Management Science Minor May 2019

- Cumulative GPA**: 4.19/4.33**
- Honors: SUMMA CUM LAUDE, CALS Class of 2019 Banner Bearer

WORK & RESEARCH EXPERIENCE

PriceWaterhouseCoopers Advisory New York, NY
Associate, Forensic Technology Solutions Aug 2019 – May 2021

- Developed a web application via SQL, stored procedures to provide a 13-week forecast of cash flows under dynamically generated scenarios and real-time visibility on cash flows to help clients manage liquidity, resulting in revenues of $7 million
- Investigated Payment Protection Program Loan Forgiveness (660K+records) to detect fraudulent behavior by resampling imbalanced data with SMOTE, implementing LightGBM in Python, tuning hyperparameters with grid search cross-validation, evaluating model performance on test data, and interpreting models via SHAP values, decreasing the model's false-positive rate from 0.2% to 0.001%
- Closed a $21 billion deal by employing Alteryx, SQL, VBScript, Excel and Tableau to prepare a quarterly and yearly refresh on "Management View" Trial Balance Reports and "Carve-Out" Financial Statements with reference to 10-K/10-Q
- Built a marketing platform and an upscaled digital marketing campaign strategy based on big data on user behavior

Cornell University, SC Johnson College of Business Ithaca, NY
Data Science Research Assistant Feb 2017 – May 2019

- Created a research-level panel dataset, constructed social network metrics, and predicted the likelihood of a class reunion event attendance by performing feature selection and regression diagnostics on panel data for 965 alumni to reveal the network effect and peer impact on alumni decision-making process
- Established benchmark models for patent generality prediction on a dataset of 157K samples by running regression models, conducting model selection and prediction research by building ROC curves to visualize model performance in R

PROJECT EXPERIENCE

Options Delta Hedging Simulation Online
Financial Markets Bootcamp March 2020

- Tracked equity index ETF options with various expiration dates and calculated relevant Greeks using Black-Scholes model
- Delta hedged the options after market close, summarized the PnL, and explained the PnL components using the relationship between Gamma-Theta PnL and the implied-realized volatility spread

Variance Swap Portfolio Construction Online
Financial Markets Bootcamp April 2020

- Constructed a portfolio consisting of SPY call and put options, calculated the Delta, Gamma, and cumulative PnL of a Delta-Hedged portfolio as the underlying price changes over time

LEADERSHIP EXPERIENCE

Cornell Statistics Club Ithaca, NY
Founder Aug 2018 – May 2019

Alpha Phi Omega Ithaca, NY
Project Chair Feb 2016 – May 2019

SKILLS AND INTERESTS

Languages: English (advanced), Mandarin Chinese (native)
Skills: SQL, Python, R, Java, Alteryx, Tableau, VBScript, Excel, PowerPoint, G-suite
Interests: Caligraphy, Yoga, Escape Room