

# Xuechen Li

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## EDUCATION

<b>Princeton University</b> Candidate for Master in Finance	<b>Princeton, NJ</b> <b>Expected July 2023</b>
<b>Tsinghua University, School of Material Science and Engineering</b> Bachelor of Engineering, Major in Material Science and Engineering, GPA: <b>3.93/4.00</b>   Ranking: <b>1/117</b> <ul style="list-style-type: none"><li>Relevant Courses: Applied Stochastic Process, Convex Optimization, Numerical Analysis, Data Structures, C++ Programming, Machine Learning, Introduction to AI.</li><li>Awards: Scholarship of Comprehensive Excellence of Tsinghua University (3 times), Second Prize in 11<sup>th</sup> National Mathematics Competition of Undergraduates, Third Prize in 5<sup>th</sup> THU iCenter Quantitative Strategy Tournament</li></ul>	<b>Beijing, China</b> <b>Aug 2017 – June 2021</b>
<b>Tsinghua University, School of Economics and Management</b> Bachelor of Economics, Major in Economics (Finance), GPA: <b>4.00/4.00</b> <ul style="list-style-type: none"><li>Relevant Courses: Econometrics, Fixed Income Securities Analysis, Investment, Corporate Finance</li></ul>	<b>Beijing, China</b> <b>Jun 2018 – June 2021</b>

## PROFESSIONAL EXPERIENCE

<b>Ubiquant Investment</b> Intern Data Analyst, IT Group <ul style="list-style-type: none"><li>Completed several risk indicators and constructed stock concept portfolio control module for intraday trading risk control</li><li>Performed refactoring of the risk control system to meet the requirements of a data-computation splitting framework</li></ul>	<b>Beijing, China</b> <b>Jun 2020 - Sept 2020</b>
<b>China Securities</b> Intern Analyst, Derivatives Trading Department <ul style="list-style-type: none"><li>Executed different numerical methods in Python to price barrier options accelerating price path simulation</li><li>Conducted research to beta-hedge long positions with ZZ500 stock index futures</li></ul>	<b>Beijing, China</b> <b>Jan 2020 - Feb 2020</b>
<b>China Galaxy Securities Co., LTD.</b> Intern Analyst, Sales and Trading Department <ul style="list-style-type: none"><li>Improved script quality: applied Numba module to optimize Python scripts for pricing and designed test suites for them</li></ul>	<b>Beijing, China</b> <b>Jun 2019 - Sept 2019</b>

## RESEARCH EXPERIENCE

<b>Tsinghua University, CSE Department</b> <b>Application of Deep Learning Models in Computer Vision Tasks</b> <ul style="list-style-type: none"><li>Combined classical computer vision models for the Tiny Image Dataset and ranked 5<sup>th</sup> in TinyImageNet Kaggle competition</li><li>Proposed a network based on UNet and ResNet to fit Steel Defect Dataset and got top 5% performance in Kaggle competition</li></ul>	<b>Beijing, China</b> <b>Sept 2020 - Nov 2020</b>
<b>Tsinghua University, AI Lab</b> <b>iCenter Quantitative Strategy Tournament</b> <ul style="list-style-type: none"><li>Designed a timing strategy based on selected technical and morphological factors to train an XgBoost Decision Tree, which achieved good performance in Chinese market in the 5-year back test</li></ul>	<b>Beijing, China</b> <b>Jan 2020 - Jun 2020</b>
<b>Stanford University (Online RA)</b> <b>Research Assistant, Application of Artificial Intelligence and Big Data in Quantitative Trading</b> <ul style="list-style-type: none"><li>Applied machine learning algorithms with Python to complete a multi-factor strategy including data processing, factor construction and selection, prediction, and back tests on more than 5 years of stock data in the China A-shares Market</li></ul>	<b>Online</b> <b>Sept 2018 - Jan 2019</b>

## LEADERSHIP EXPERIENCE

<b>Tsinghua University, School of Material Science and Engineering, Student Union</b> <b>Group Leader, Social Practice Management Group</b> <ul style="list-style-type: none"><li>Organized more than 15 social practice teams and connected them with companies and governments</li><li>Led a social practice team and won first prize among more than 50 teams in the social practice program of Tsinghua University</li></ul>	<b>Beijing, China</b> <b>Sept 2018 – Sept 2019</b>
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## SKILLS

- Programming:** Python, C/C++, MATLAB, SQL, Latex/Markdown
- Python Modules:** SciPy, NumPy, Pandas, scikit-learn, PyTorch
- Language:** Chinese (Native)