Wencong Li

204 W 108th St, Apt 26, New York, NY 10025 | wl2592@columbia.edu | (917) 257-9083 | linkedin.com/in/wencong-li

EDUCATION

Columbia University — *New York, NY*
Master of Arts in Mathematics of Finance, GRE Quant: 170/170 — *09/2016--12/2017*
- Coursework: Hedge Fund Strategy, Programming for Quant, Time Series, Stochastic Calculus

Peking University — *Beijing, China*
Double Bachelor Degree in Life Science and Economics — *09/2012--06/2016*
- Coursework: Numerical Analysis, Stochastic Processes, Algorithm and Data Structures, Database, Econometrics, Derivatives Pricing, Portfolio Theory, Financial Statement Analysis

Haas School of Business, University of California Berkeley — *Berkeley, CA*
Business Decision, Managerial Accounting — *07/2015--08/2015*

WORK EXPERIENCE

Minmetals Securities Co., Ltd — *Beijing, China*
Spring Intern, Fixed Income Treasury Group — *02/2016--05/2016*
- Performed ARIMA/GARCH analysis and Monte-Carlo simulation using Ho-Lee model (python, Matlab) on yield rate and volatility of bonds
- Wrote research reports on money market by tracking indicators (SLF, MLF) from Wind terminal
- Conducted research on potential risk factors (M2, TSF) of macro-economy

China Banking Regulatory Commission — *Beijing, China*
Fall Intern, Policy Research Bureau — *09/2015--12/2015*
- Traced the effect of interest rate liberalization by researching the balance sheet structure of each bank
- Researched on the feasibility of de-leveraging in banking system involving debt transforming to equity
- Reviewed weekly reports from local regulatory bureaus

National School of Development, Peking University — *Beijing, China*
Teaching Assistant, Macroeconomics — *02/2015--06/2015*
- Conducted exam review sessions for group of 300 students
- Corrected students' homework and led class discussions

ACADEMIC PROJECT

Pair Trading Equity Investment Strategy(Matlab) — *11/2016*
- Conducted cointegration test (Engle and Granger Algo) to filter potential stationary arbitrage pairs
- Updated correlation matrix dynamically using low latency code to improve efficacy
- Refined weighting methods (signal, variance), and expanded data universe to multiple sectors

Kmeans-SVM News Classification Algorithm(C++) — *04/2015*
- Performed unsupervised machine learning algo (K-Means) to determine the clustering structure of daily news
- Refined the algo by Support Vector Machine (Gaussian Kernal) to fit non-linear boundaries between datasets.

Long/Short Stock Picking Strategy(C++) — *05/2014*
- Developed a long/short strategy based on Fama–French Model (Large-cap vs Close-to-delisting stocks)
- Conducted back tests to optimize sizing criteria and holding period

SKILLS

PROGRAMMING	C/C++(3.5 years), Python, SQL, Matlab, R, VBA, STATA
CERTIFICATION	FRM Part I &II Passed, CFA Level II Candidate
LANGUAGE	English, Mandarin