Siyuan Li

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EDUCATION

Columbia University, Graduate School of Art and Science — New York, NY

Master of Arts in Mathematics of Finance — Expected Dec. 2017

- *Coursework*: Programming for Quant(A), Time-series Modelling(A), Hedge Fund Strategies, Stochastic Method, Numerical Methods in Finance, Non-linear Option Pricing, Multi-Asset Portfolio Management

FRM Certification — May 2016

Sichuan University, School of Economics — Chengdu, China

Bachelor of Science in Finance (GPA: 3.9/4 Top 5%) — Jul. 2016

- *Honors*: Sichuan University Outstanding Graduand, Lixin Tang Scholarship (The youngest winner in China)

WORKING EXPERIENCE

Omnivest Consulting — New York, NY

Data Science Intern — 2016/11-Present

- Constructed time series models to predict short-term price interval of all the stocks on U.S. market weekly and provided trading suggestions to client based on our predicting result.
- Constructed predicting model to forecast the potential conflicts between certain areas using deep learning method, with an accuracy over 88%. Promoted it to insurance industry and U.S. government.

China Fortune Securities — Shanghai, China

Quantitative Analysis Intern | Asset Management Department — 2015/07-2015/10

- Backtested the performance of three quantitative trading strategies based on the data from Chinese market.
- Processed 2.8 billion high frequency trading records with Python, which are 1-mininte data between 2000 and 2016 of over 2800 stocks in Chinese market and found out the improper parameter of the classis model.
- Modified the parameters by dynamic programming and generated a new model, with annual return over 50%

PROJECTS

Algorithmic Trading Project based on Times Series Modelling, Columbia University — Oct. 2016

- Forecasted the value of S&P using ARMA (p, q)-GARCH (1, 1), 5-layer Neural Network, Loess Method respectively on a daily basis and used the forecast value as the indicator for trading signal.
- Generated over 250% profit during testing period when backtesting the trading methods with daily data from 2000 to 2016 and found out the ARMA-GARCH strategy had the highest return rate.

Excel Functions Development in C++, Columbia University — Nov. 2016

- Developed the solver of BSM pricing model for European options and implemented it in Excel to price the options of 500 stocks in S&P index.
- Developed pricing functions for FRA, Interest-rate Swap and Zero-coupon Bond respectively.

SKILLS

- Programming: Python(Advanced), C++, R, VBA, MATLAB
- Certifications: FRM, BEC Higher, Chinese Futures Investment Analyst, GRE 329 (V159+Q170)