Xueying (Christine) Li

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EDUCATION

THE UNIVERSITY OF CHICAGO **Chicago, IL**
Master of Science in Financial Mathematics, M.S. *Sep. 2019 – Dec. 2020 (expected)*

- Courses: Regression Analysis and Quant Trading Strategies, Financial Time Series, Fixed Income Derivatives, Python, C++, Numerical Methods, Machine Learning, Option Pricing, Portfolio Theory & Risk Management.

THE UNIVERSITY OF PITTSBURGH **Johnstown, PA**
Bachelor of Science in Mathematics, Minor in Economics, B.S. *Jan. 2017 – Apr. 2019*

- Awards: Dean's List, College Scholar, Presidents Scholar, University Scholar, Summa Cum Laude, Phi Kappa Phi Honor Society, Phi Eta Sigma Honor Society.

PROFESSIONAL EXPERIENCE

CLOUDQUANT **Chicago, IL**
Project Lab Quantitative Researcher *Jul. 2020 – Present*

- Machine learning alpha mining on alternative datasets.

WINDWARD MANAGEMENT, LLC **Dallas, TX**
Private Equity Analyst (part-time) *Apr. 2020 – Present*

- Validate non-public companies for potential acquisition targets and conduct financial due diligence.
- Automate the company qualification process by data crawling and database management.
- Performed equity valuation by building a leverage buyout model for a ∼$30 million pitch.

ABCD GIS MAPPING, LLC **Shreveport, LA**
Data Analyst Intern *Sep. 2018 – Jan. 2019*

- Performed data analysis in oil/gas exploration databases using factors e.g. porosity and bulk volume to evaluate conditions including well-production, pipelines and land leasing.
- Systematically analyzed a series of risk factors to help operators determine whether to explore certain wells.
- Applied decline curve analysis in SQL to evaluate cumulative well production and allocation.

RESEARCH EXPERIENCE

THE UNIVERSITY OF CHICAGO **Chicago, IL**
Twitter Sentiment Strategy in Technology Sector *May. 2020 – Jun. 2020*

- Collected ∼1 million tweets that, explicitly and implicitly, referred to any stock in our pool of technology industry by using Twitter's data API and third-party tools like *twint*.
- Performed simple Bayesian analysis and NLP to normalize the dataset and generate naive trading signals as starting point.
- Paper trading strategy, after market neutrality adjustment, achieved 92.7% absolute return in the first 5 months of 2020, or a Sharpe ratio of 2.9 and Sortino ratio of 4.4, giving an alpha of 3.0 Sharpe and 5.0 Sortino (benchmark at 1.9 and 2.5).

THE UNIVERSITY OF PITTSBURGH **Johnstown, PA**
Philadelphia Temperature Seasonality *Jan. 2019 – Apr. 2019*

- Collected data from government websites and processed Philadelphia weather data using Python.
- Analyzed temperature patterns from 2007-2017 using SPSS and Excel; modeled the statistical relationship between the temperature change, global warming and economic revolution etc.

Research on Crime Rate Modeling *Jan. 2018 – Apr. 2018*

- Built regression model using SPSS and Excel to identify factors affecting crime rates of different cities.

ADDITIONAL INFORMATION

Honors	Dean's List (2017-2019), College Scholar (2019), Presidents Scholar (2019), University Scholar (2019), Summa Cum Laude, Phi Kappa Phi Honor Society, Phi Eta Sigma Honor Society.
Leadership	Vice President of Chinese Student Association (2017-2019).
Computing	Proficient in Python, C++, SQL, R, LaTeX and MS Office suite; Experience in SAS, SPSS, MATLAB and Java.
Trading	Pairs trading, spread trading, FX and commodity carry trades, social trading etc.
Language	Pairs English(fluent), Mandarin(native).