Dongxu Li

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About Me

- **Professional Interests**: Global Investment Research, Risk Engineering, Securities Sales and Trading
- **Technologies**: Python/PANDAS, C++, Matlab, R, Latex(Lyx), Git, Vim, Bash(basic)
- **Interests**: Hiking, Snowboarding, Swimming, Tennis, Basketball, Public Speaking

Education

- **Stevens Institute of Technology** — Hoboken, NJ
  PhD candidate in Financial Engineering; Advisor: Steve Yang, Victor Xi Luo; GPA: 4.00 — *Aug. 2018 – Present*
  - **Provost Doctoral Fellowship**: Top one percent in academic and professional pursuits
  - **WorldQuant International Quant Championship**: Stage 1 rank: 4/3000 US Region (2019)
  - **WorldQuant International Quant Championship**: Stage 2 rank: 15/200 US Region (2019)
  - **WorldQuant Challenge (2019)**: Gold Level Certificate Score: 19250, rank 218/13931, Research Consultant Job Offer
  - **Stevens High Frequency Trading Competition**: Rank the 3/12 by 5-week portfolio accumulated return
- **University of Michigan** — Ann Arbor, MI
  Master of Science in Quantitative Finance; Advisor: Johannes Muhle-Karbe; GPA: 3.92 — *Aug. 2016 – Dec. 2017*
- **Dalian University of Technology** — Dalian, China
  Bachelor of Science in Information And Computational Science; GPA: 3.88 — *Sep. 2012 – July. 2016*

Experience

- **Stevens Institute of Technology** — Hoboken, NJ
  Research and Teaching Assistant — *Aug 2018 - Present*
  - **Research Assistant - Research Area**: Adaptive Agent Based Modeling of Economic System.
  - **Teaching Assistant - Stochastic Calculus for Finance II: continuous model**: Materials cover: Fundamental probability models and definition of sigma algebra, martingales, Markov property, stochastic(Ito) integrals, and stochastic differential equations. General option pricing and hedging framework and interest rate models.
- **Innovating Capital** — Manhattan, NY
  Portfolio Value Prediction Project — *Feb 2018*
  - **Data Processing**: Worked on AWS cloud computing platforms, retrieved data from cloud database. Collected stock pricing data using google finance API, processed data to construct training, developing, and testing dataset for machine learning algorithm.
  - **Value prediction**: Explored information which drives the Crypto Currency Price in ETF, Currency and Energy Market using neural network. Developed strategies on trading Crypto Currency portfolio.
- **Nova IQ** — Edison, NJ
  AI Engineer Intern — *June 2018*
  - **Base Model Building**: Built base deep reinforcement learning model for portfolio management. Tested the model on single stock trading.
  - **Training**: Participated in training session about lean startup methodology and helped with recruiting.

Personal

- **Mathematics Background**: Fundamental Calculus, Linear Algebra, Probability, Statistics, Numerical Method, Convex optimization. Intermediate Level Stochastic Analysis, a basic grasp of general statistical learning methods.
- **Finance Background**: Fundamental Asset pricing, Fixed Income Product, General Derivative Products and Portfolio Management.
- **Pet Projects:(https://leodongxu.wixsite.com/quant/)**: Image editing project(C++), Risk Monitor for Trading Strategy(data from WorldQuant NYC infrastructure team), Stocks Return Correlation Network Visualization(Python) and more.