Jinwen Li

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EDUCATION

University of Washington, Seattle, WA   GPA：3.8
Master of Science in Computational Finance and Risk Management   Expected December 2022
Courses: Options & other Derivatives, Financial Data Science, Risk in Financial Institutions, Monte Carlo Methods in Finance

Zhongnan University of Economics and Law, Wuhan, China
Bachelor of Economics in Investment   June 2020
Outstanding graduate 2020
Courses: Econometrics, Accounting, Database and its Applications, Investment Banking, Stochastic Processed, C++ Program

FINANCIAL SKILLS, CERTIFICATIONS

- CFA, Level I Passed;   Kaggle Data Science Competition：Jane Street Market Prediction，Top 11%
- Proficient with: Financial Valuation Models, Financial Risk Models, Fixed Income Analysis, Accounting Management
- Programming: SQL, Python, Tableau, R, MATLAB
- Coursera courses certifications: Using Databases with Python; Python Data Structures; Capstone: Retrieving, Processing, and Visualizing Data with Python

PROFESSIONAL EXPERIENCE

Lufax Holding Ltd, Shanghai, China   Oct 2020 - April 2021
Data Analysis Intern

- **Dive-deep analysis:** Conducted user segmentation analytics using machine learning models and statistical models; Used Decision Tree model to classify wealth management product users by location, income, age, and deeply analyzed driving factors behind users' conversion rate.
- **Statistical modeling and product sense**: Performed A/B testing and monitored metrics on measuring adjustments of operation pages which aimed to improve users' retention rate.
- **SQL experience and data visualization**: Constructed SQL query pipeline to update employees' delivery data, aggregated many features in delivery data, and visualized abnormal delivery behaviors by Tableau, improved overall delivery efficiency by 4 percent.

Daowei Investment Management Co. LTD, Chongqing, China   Aug 2020 - Oct 2020
Financial Analyst Intern

- **Financial Modelling:** Developed DCF Modelling and comparable multiple valuation to retail companies and technical companies and wrote a valuation report about these companies according to their background, promising technologies, future growth.
- **Quantitative skills:** Wrote SQL queries to collect and visualize financial data, then used supervised learning model to find the data features of buying/selling signals; Collaborated with quants to dig features that can be added to predict futures price; Wrote validated features by python to optimize buying/selling orders.
- **Communication and problem-solving skills:** Discussed with team members weekly to find solutions according to some data indicators changing and urgent problems; Accomplished delegated urgent assignments at a fast pace.

China Construction Bank, Chengdu, China   July 2018 - Aug 2018
Project Intern, Credit Department

- **Credit Risk Measurement:** Used IRB (Internal Ratings-Based Approach) to measure the risk premium on loan pricing and calculated the average loss during the reporting period to estimate the default loss rate using the Expected Loss Rate Model, then determined the loan risk level and finally wrote a report about my summer project result.

RESEARCH EXPERIENCE

- **Risk measuring project**: *Credit Risk Measurement and Risk Control Strategy of Green Bonds Under Breaking the Rigid Payment—Based KMV and Expected Loss Rate Model*, Zhongnan University of Economics and Law, Fall 2018
- **Quantitative Investment project:** Quantitative Investment Project (Developed channel strategy, kinetic energy index strategy using python), Tsinghua university Shenzhen graduate school, Fall 2018.