Chengzhi (Vincent) Li

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EDUCATION

Cornell University, College of Engineering, New York, NY
Master in Financial Engineering with Financial Data Science Certificate, **GPA: 3.65/4.0** **Expected Dec 2019**

- **Coursework**: Big Data Technologies, Machine Learning, Statistical Data Mining, Derivatives, Stochastic Calculus, Monte Carlo Simulation, Optimization, Portfolio Management, Fixed Income, Quant Trading Strategies

University of British Columbia, Sauder School of Business, Vancouver, Canada
Bachelor of Commerce in Business & Computer Science, **Honors**, **GPA: 3.70/4.0** **May 2018**

SKILLS

Python, R, Power BI, SQL, MongoDB, VBA, Microsoft SQL Server, JavaScript, MATLAB, Java, Linux, Bash Scripting

EXPERIENCE

Risk Management Intern, *Angelo Gordon & Co.*, New York, NY **May 2019 – Present**

- **Financial Data Modeling:** Programmed a prime brokerage equity allocation model in Python across all asset classes in the portfolio, and helped internal & external stakeholders gain insights for the portfolio financing at position level
- **VBA and Programming:** Wrote automation scripts using VBA to generate risk reports, and increased efficiency by 300%+

Data Science & Machine Learning Intern, *Global AI,* New York, NY **Feb 2019 – May 2019**

- **Financial Data Engineering**: Utilized Python and SQL to build a data pipeline to process financial and alternative datasets and Google BigQuery to extract news data of target topics (FX, Equity, Option) from a database (>50TB)
- **NLP Modeling**: Loaded data in pickle format and applied Vader and TextBlob sentiment analysis, applied time series forecasting of market sentiment scores at different frequencies, and helped traders make buy and sell decisions

Agile Software Developer Intern, *SAP*, Vancouver, Canada **Sep 2015 – Aug 2016**

- **Database & Software Development:** Managed & maintained over 100 databases on SAP Cloud Platform by developing Jenkins jobs with Bash, SQL and Python scripts, increased operational efficiency by 200%+ and reduced error rate by 90%+
- **NoSQL Database**: Transformed customers data (system specifications info) into JSON format with Python and built MongoDB database to store the data; wrote scripts to query information from the database

PROJECTS AND COMPETITION

Using NLP of Public Disclosures to Identify Corporate Hedging Strategies, Project Sponsor: HSBC **In Progress**

- Implemented a web scraper in Python to download public disclosures from U.S. Securities and Exchange Commission (SEC) website
- Developed a software with a user interface using VBA and Python to read the public disclosures and extract the relevant information to estimate companies' risk management strategies

Trading S&P ETFs Using Gaussian Process Multi-macro Factor Model (MATLAB, R) **Spring 2019**

- Applied machine learning methods to model the returns of ETFs with Fama-French factors and macroeconomic factors; performed factor selection on these factors
- Back-tested using Markovitz mean-variance model using exponential kernel and improved stability of portfolio wealth evolvement by adding more constraints

Econ Research Based on Water Usage - Citadel Datathon Competition (Python) **Fall 2018**

- Performed data analysis with Python for economic research in U.S using water usage data (3.2k+ rows & 45 features) and earnings data (22k rows and 20 features)
- Applied machine learning models for relationship analysis, including linear regression, K-means, PCA
- Achieved 2nd place in a team of 4 out of 26+ teams at the datathon held by Citadel and Citadel Securities

Housing Market Price Prediction (Python) **Fall 2018**

- Manipulated housing market data (30.5k+ rows, 290+ features) and built models to predict housing prices using linear regression, PCR, random forest and XGBoost
- Optimized model using cross-validation, hyperparameters tuning and evaluation metrics (MSE)

INTERESTS

Tennis; fitness; music; cooking; skiing