Sa Li

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EDUCATION

University of Michigan, Ann Arbor, MI — Sept 2016 – Dec 2017

Master of Science in Quantitative Finance and Risk Management

- Core courses: Advanced Financial Mathematics, Computational Finance, Stochastic Processes, Financial Modeling, Stochastic Analysis for Finance, Statistical Models for Financial Data

Michigan State University, East Lansing, MI — Aug 2012 – May 2016

Bachelor of Science in Mathematics; Minor in Actuarial Science

- GPA 3.89/4.0, Honors College, Dean's List
- Global Finance Study Abroad Program in Belgium
- Phi Beta Kappa National Academic Honor Society
- George T. Bentley, Jr. Scholarship, Actuarial Science Awards

PROFESSIONAL EXPERIENCE

CITIC Securities Company Limited — Beijing, China

Investment Research Intern — May 2017 – Aug 2016

- Analyzed machine learning and alternative data approach and presented to the whole department by conducting research on the 280-page "Big Data and AI Strategies" report published by Marko Kolanovic and Rajesh T. Krishnamachari at J.P. Morgan
- Built a simulated portfolio including main live show platform companies reaching monthly yield rate 15.63%
- Conducted research on the most popular platform in China – YY LIVE, concluded its industry structure, product function and profit model, presented to the Brokerage Team and suggested them to provide service through platforms
- Reported on Commodity Trading Advisors(CTA) strategies, retested 4 strategies among 10 CTA strategies, measured the best CTA strategy with annual yield rate 25.63% and maximum drawdown 9.97%

American Customer Satisfaction Index (ACSI) LLC — Ann Arbor, MI

Market Research Intern — Oct 2016 – Dec 2016

- Evaluated 1086 companies among 54 industries from 2005 to 2015 based on their complaint handle scores in order to provide recommendations on investments
- Analyzed customer satisfaction data using SPSS, researched the data and its impact on corporate development to support ACSI Funds for investment decisions

Industrial and Commercial Bank of China (ICBC) — Shijiazhuang, China

Investment Banking Intern — Jun 2016 – Jul 2016

- Collected financial and operation data and market information of Great Wall Motors to provide support for the financing project and assisted manager in negotiation preparation
- Participated in negotiation meeting with Vice President of Great Wall Motors, recorded meeting summary, organized data and summary to present to manager

Asset Independence Coalition (AIC) — Lansing, MI

Data Analyst Intern — Feb 2015 – May 2015

- Compiled, analyzed and reported on overall program statistics including 15 data categories for 9 AIC Volunteer Income Tax Assistance(VITA) sites, conducted relationship research and visualized data analysis
- Formulated market strategy and optimized the website to increase community participation

RESEARCH EXPERIENCE

MSU Department of Finance — East Lansing, MI

Financial Modeling Research Assistant — Jan 2015 – May 2016

- Developed project schedule which included data acquisition, processing and analysis, utilized advanced Excel financial modeling to compare the fluctuation of S&P500, Dow, Nasdaq, IXUS and MCHI, and predicted future financial trends
- Applied Discounted Cash Flow (DCF) modeling and alternative use of discount rates to predict stock trends and price values for the next three years to determine the optimal investment strategies

SKILLS

Programming Skills: Python, R, MATLAB

Language Skills: Fluent in Mandarin (Native), English (Fluent) and French(Conversational)

Certifications: Bloomberg Market Concepts (BMC), Securities Qualification Certificate (2017), CFA Level I (Candidate)