MATTHEW LI

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EDUCATION

UNIVERSITY OF PENNSYLVANIA   **Philadelphia, PA**
The Wharton School: Candidate for BSE in Economics, Finance   *May 2022*
Joseph Wharton Scholar, Benjamin Franklin Scholar, Wharton Data Analytics Fellow
- Cumulative GPA: 3.57/4.0
- Activities: Distressed Investing Group, Wharton Investment and Trading Group (Energy Team), Global Research and Consulting Club (Project Leader), Penn Boxing, Phi Kappa Psi Fraternity – Social Chair

School of Engineering and Applied Sciences   *May 2022*
Candidate for Master of Science in Engineering in Data Science
- Activities: Wharton Analytics Fellow

WORK/RESEARCH EXPERIENCE

Bank of China International Ltd.   **Beijing, China**
Institutional Equity Sales Analyst   *May 2019 – Aug 2019*
- Assisted senior bankers with financial modeling and prepared pitch materials for a ¥1.1 billion IPO roadshow
- Backtested IPO investment strategies and portfolio weighting under Chinese price restrictions, concluding with a 21% YoY return IPO investment strategy
- Provided due diligence on "STAR Market" IPO's and price predictions

Yale Department of Economics   **New Haven, CT**
Undergraduate Researcher under Dr.Costas Arkolakis   *April 2017– Dec 2017*
- Developed and optimized Python scripts that performed numerical analysis on two centuries of German immigration data, producing models that forecasted future immigration trends with 93% accuracy

CLUB EXPERIENCE

Wharton Investment Trading Group (Energy Team)   **Philadelphia, PA**
Senior Analyst   *Jan 2019 – Present*
- Pitched spinoff situation for Diamond S Shipping Company (DSSI) after reverse merger, and built valuation model to support thesis. DSSI price has risen 47% since time of pitch.
- Conducted due diligence into tactical opportunities for publicily listed companies, corporate debt, and alternative asset classes

Wharton Analytics Fellow – CBS Radio   **Philadelphia, PA**
Data Analyst   *Dec 2018 – May 2019*
- Developed key profitability metrics for CBS radio using Python and SQL, allowing CBS to save 22% on customer acquisition costs by eliminating non-performing advertisement campaigns
- Utilized Wharton's High Performance Computing Cluster to iterate over the listening habits of millions of customers and predict future listening trends

PUBLICATIONS

Working Papers:
Wang, X., Zhang, L., (2018)"Accurate P-value Estimation by Density Adaptive Distribution Fitting for Improved Computational Efficiency"

ADDITIONAL INFORMATION

Languages: Mandarin (Native Proficiency)

Programming: Python, C/C++, SQL, R, HTML/CSS, Solidity, OCaml

Other Skills: Bloomberg Terminal, Microsoft Office, Wind Financial Terminal

Interests: Fantasy Football, Tennis, NBA, Cooking