Xiaotong (Vanessa) Li

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EDUCATION

The University of Chicago   **Chicago, IL**
Master of Science in Financial Mathematics   **Expected December 2024**
- Courses: Portfolio Theory & Risk Management, Python, Option Pricing, Stochastic Calculus

The University of Chicago   **Chicago, IL**
Bachelor of Arts in Mathematics and Economics   **August 2023**
- Courses: Mathematical Statistics, Data Visualization, Analysis in Rn, Econometrics, Statistical Models and Methods

RESEARCH

Application of Data Analysis and Machine Learning   **June 2022 – September 2022**
Supervisor: Prof. Pradeep Ravikumar from Carnegie Mellon University
- Secondly Co-Authored a published paper on Delayed Feedback in Recommender System in Machine Learning writing Chapters Proposed Method, Results, and Conclusion
- Co-researched Delayed Feedback by investigating approaches that range over explicitly modeling the feedback delay times and standard approaches for missing not at random prediction such as doubly robust methods
- Formulated logistic regression model to predict the conversion rate for given features, observation indicators; imputed and predicted error, loss functions and estimators including Inverse-Propensity-Scoring, error-imputation-based estimator, and doubly robust estimator; used matrix factorization to simulate the semi-synthetic dataset to yield the result

EXPERIENCE

Trading Flow   **Online**
Quantitative Researcher   **June 2024 – Present**
- Researched on option real-time flow feed and using python and SQL to calculate delta exposure and gamma to indicate market sentiment on bullish/ bearish sign etc. and provide references for consumers
- Wrote Weekly Insight Articles regarding U.S. Stock and Crypto Markets, including JPM collar hedge, Nvidia Noticeable Option Transactions, Strategy on Bitcoin and Correlation with Tech Stocks, etc. by analyzing the relationship between abnormal movements of call and put open interests and net delta exposure and price change of the underlying assets

University of Chicago Project Lab   **Chicago, IL**
Quantitative Researcher   **January 2024 – June 2024**
- Developed a time-decay patronage token rewarding system on Ethereum blockchain for BCAMP
- Determined time-decay alpha in order to compute the lock-time and total reward trade-off
- Learned CRV and Ve-CRV model and use Vyper to write smart contracts including supply, reward stream, token, voting escrow, deploy, and testing contracts using ERC 20 as the token template

Qingyinxue (Beijing) Science and Technology Ltd   **Beijing, China**
Founder   **March 2023 – December 2023**
- Researched deeply Chinese consumption market by analyzing numbers of brands' targeting consumers in especially beverages using data on WIND and default rates to recognize patterns of consumer behaviors
- Developed price modeling, depending on fixed and variable costs and visualization for persuasion purposes, and branding strategies for each product being sold with ¥40,000 sales in five minutes on one single live stream

China Securities Co., Ltd.   **Beijing, China**
Real Estate ETF Analyst   **June 2021 – August 2021**
- Fixed scripts about due diligence on all related corporations, basic value assessments, prospectus, and contracts, etc. for China Resources Power Holdings Co., Ltd. ABS, Changsha ID Mall ABN, and Joy City CMBS, etc.
- Introduced a potential client that operated garbage power and was eligible client issuing REITs to my department

China Galaxy Securities Co., Ltd.   **Beijing, China**
Analyst   **August 2020 – September 2020**
- Researched 92 Chinese Bonded Logistics Areas and their main bodies of business
- Examined semiannual report of San He Shi Xun Ltd. with calculations of the financial report

EXTRACURRICULAR

Brandeis University   **Waltham, MA**
Core member of Brandeis Encourages Women in Science and Engineering   **August 2021 – May 2022**
- Inspired and encouraged women in science and engineering to realize their professional and personal goals and addressed issues inherent in maintaining a diverse and balanced workforce

ADDITIONAL INFORMATION

Languages: Mandarin (native), French (intermediate)
Interests: Invest in stock market and cryptocurrency, Poker and other card games, volunteer work, tennis