Jingwei Li

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EDUCATION

GEORGIA INSTITUTE OF TECHNOLOGY, Scheller College of Business **Atlanta, Georgia**
Master of Science in Quantitative and Computational Finance *Aug 2024–Dec 2025*

- Key Course Work: Stochastic Processes in Finance, Finance and Investments, Financial Optimization

CENTRAL UNIVERSITY OF FINANCE AND ECONOMICS **Beijing, China**
Bachelor of Economics *Sep 2020–Jun 2024*

- GPA: 91.68/100 (top 3%)
- Key Course Work: Probability and Statistics, Econometrics, Financial Mathematics, Machine Learning, Corporate Finance, Fixed Income Securities, Macroeconomics, Data Structures and Algorithms, Database Principle and Applications

EXPERIENCE

CHINA INTERNATIONAL CAPITAL CORPORATION **Beijing, China**
Quantitative Strategy and Trading Intern *Mar 2024–Jun 2024*

- Developed dividend-focused alpha strategy and performed Barra risk factor analysis to uncover primary return drivers
- Evaluated performance of existing factors and recalibrated LightGBM models across different market capitalization categories, reducing maximum drawdowns by 20% and increasing terminal portfolio value by 18.7%
- Implemented finite difference and Monte Carlo methods in Python to price snowball derivatives, conducting risk assessments under various market conditions and producing reports to support decision-making
- Monitored live market dynamics and key financial indicators, providing data-driven insights to trading desks to improve strategy execution and manage risk during market shifts

WELL-IN INVESTMENT MANAGEMENT **Beijing, China**
CTA Quantitative Researcher and Trading Intern *Jun 2023–Oct 2023*

- Engineered multi-factor strategy incorporating dynamic instrument selection, position control, and timing optimization to manage maximum drawdown, achieving 17.6% annualized return and 2.5 Sharpe ratio
- Executed multi-factor strategy in live trading, managing execution, intraday adjustments, and risk control, resulting in 5.1% annualized PnL over 24 trading days with $2M+ in AUM
- Enhanced stock-picking model by integrating OpenFE feature engineering algorithm and fundamental economic indicators, boosting Sharpe ratio from 1.1 to 2.6, demonstrating improved strategy robustness
- Applied Black-Scholes model to price index options and calculated corresponding Greeks, providing dynamic hedging recommendations and enhancing risk management capabilities of investment portfolios

CHINA CONSTRUCTION BANK FINTECH **Beijing, China**
Quantitative Researcher Intern (Fundamental) *Jun 2022–Oct 2022*

- Assessed and refined classic strategies for multiple assets, including futures, convertible bonds, and cryptocurrencies
- Extracted data from 10000+ financial statements to construct key indicators, leading to the development of sector allocation framework and corresponding industry ETF portfolios to enhance model diversification

TROVE APPLIED QUANTITATIVE TECHNOLOGY **Beijing, China**
Quantitative Researcher Intern *Sep 2021–Jun 2022*

- Constructed convertible bond strategy based on conversion premium, mitigating risk through monitoring of bond prices, volatility and credit ratings, resulting in 39% annualized return and 2.1 Sharpe ratio
- Secured angel round financing by independently pitching convertible bond strategy to potential investors, raising $300K+ and demonstrating strategy's commercial viability

PROJECTS

WORLDQUANT UNIVERSITY, Applied Data Science Lab

- Leveraged SQL and Python for data preprocessing, and visualization, ensuring data quality and readiness for analysis
- Applied algorithms for supervised and unsupervised machine learning tasks to 8 end-to-end data science projects

JPMORGAN CHASE & CO., Quantitative Research Virtual Experience Program

- Utilized linear regression models to analyze and capture seasonal market fluctuations and underlying structural trends
- Adopted logistic regression to estimate customer credit default probabilities and designed corresponding rating system

SKILLS/AWARDS

Programming: Python(Pandas, NumPy, scikit-learn, SciPy), C++, SQL, Stata
Awards: Meritorious Winner (top 7%), 2023 Mathematical Contest in Modeling; Akuna Capitals Options 101