

Yu Shi

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Education

University of Michigan Ann Arbor

Ann Arbor, MI

- M.S of Quantitative Finance & Risk Management Sept 2023 – Dec 2024
- Selected Courses: Stochastic Processes, Stochastic Analysis, Applied Statistics, Advanced Financial Mathematics

University of Michigan Ann Arbor

Ann Arbor, MI

- B.S. major in Math Finance & Data Science – GPA: 3.5/4.00 Aug 2021 – May 2023
- Selected Awards: Awarded University Honors (top 5%), James B. Angell Scholar (top 3%)
- Selected Courses: Probability, Linear Algebra, Bayesian Data Analysis, Data Science and Analytics using Python

Miami University

Oxford, OH

- Double B.S. major in Computer Science & Data Science – GPA: 3.98/4.00 Aug 2019 – May 2021
- Selected Awards: Awarded President List Honors (top 1%), Twice Awarded Dean List Honors (top 3%)
- Selected Courses: Data structure and Algorithms, Database Management System, Object Oriented Programming

Professional Experiences

Mint Finance Co. Ltd

Manhattan, NYC

Hedge Fund Analyst Intern

May 2023 – May 2024

- Conducted comprehensive evaluations of ten companies using moat analysis, resulting in a portfolio with a 15.95% annualized return and 11.76% alpha. Performed in-depth fundamental analysis across diverse sectors (AI, ML and Cloud Platform) to develop insights into macroeconomic trends and inform investment strategies
- Implemented long-short hedging algorithms, achieving a 3451.30% total return and 18.01% volatility. Pitched 5 stocks (PFGC, ABNB, NOW, ECOLAB, QLYS), which contributed to 12.47% earnings increase in four weeks
- Crafted investment reports and presentations, contributing to alpha generation and decision-making for over 10,000 readers on company platforms. Spearheaded asset risk management initiatives to enhance portfolio performance and inform strategic decision-making

Topsperity Securities Co. Ltd

Beijing, China

Institutional Researcher Intern

May 2024 – Aug 2024

- Implemented the Llama3.0 LLM to process complex industry research reports, reducing time of understanding of key insights by 70%; Reviewed over 80 reports from more than 10 companies, gaining specialized knowledge in commodities, non-ferrous metals, and the new energy battery industry
- Organized 50 roadshows for 120 publicly listed companies, using SQL and Python to perform segmentation analysis and identify high-revenue clients. Leveraged WIND and VBA to compile financial data, cutting processing time by 90% and boosting client acquisition success
- Streamlined taxi fare reimbursement processes using Python, reducing workflow time by 70% and nearly eliminating errors to improve accuracy

Research Projects

Projected Gradient Method for P+ Spot Drill Time- LASSO Optimization

Ann Arbor, MI

Research Assistant

Oct 2022– Apr 2023

- Improved P+ spot drill time prediction accuracy by 1.8% and reduced computation time by 3% through MATLAB
- Led the integration of LASSO Optimization and ADMM into the machine learning pipeline, minimizing P+ spot drill time by identifying and leveraging key predictive variables

Financial Engineering with Python

New York, NY

Research Assistant

Sept 2022 – Jan 2023

- Learned and mastered time series, factor modelling – Fama French of other approaches, capital asset pricing model, quantitative financial data analysis and its Python application
- Analyzed, tested, and predicted five asset models using time series, applied the FF5F model for asset allocation, and authored the essay “Portfolio Construction in Terms of Apple Stock Price Based on the FF5F Model” for publication

Leadership and Extra-curricular Activities

Michigan Chinese Investment (MCI) Club

Ann Arbor, MI

Founder & President

Aug 2023 – Present

- Established MCI as a leading platform for financial education, recruiting over 80 members and building a vibrant social media community of approximately 300 individuals from scratch
- Spearheaded the GCIA Global Stock Trading Competition, leveraging strategic partnerships with more than 200 university student organizations across prestigious institutions, boosting the club's visibility and impact in the financial sector
- Developed and implemented educational programs focused on enhancing members' understanding of financial markets and connecting them with top financial institutions and investors, fostering a community of future finance professionals

Additional Information

- **Technical skills:** Python (NumPy, scikit-learn, pandas, Keras, Matplotlib); R; SQL; C++; Bloomberg; LaTeX
- **Interests:** Golfing, Snooker, Fishing, Trading, Bowling, Composing, Camping, Photograph, Adobe Audition