Xinye (Katarina) LI
Chicago, IL | xinye@uchicago.edu | linkedin.com/in/xinye-li-katarina

EDUCATION

The University of Chicago — **Chicago, IL**
Master of Science in Financial Mathematics — **Expected December 2025**

- Courses: Portfolio Theory & Risk Management, Python, Option Pricing, Probability & Stochastic Processes

Renmin University of China — **Beijing, China**
Master of Finance (GPA: 4.0/4.0) — **June 2024**
Bachelor of Science in Mathematics and Applied Mathematics — **June 2022**

- Courses: Statistics and Probability, Optimization, ODE, Data Structures and Algorithms, Data Science, Multivariable Calculus, Statistical Modelling, Capital Markets, Intermediate Macro/Microeconomics
- Awards: First-Class Academic Scholarship (1%); Outstanding Graduate (5%); Excellent Student Cadre

SKILLS

Computing: Python (NumPy, Pandas, Sklearn), C/C++, Stata, SQL, SAS, MATLAB, VBA, Tableau, LaTeX, Bloomberg
Financial Modeling Skills: Alpha Research, Machine Learning (Regression, Neural Network), Monte Carlo simulation
Language: English (fluent), Mandarin (fluent), Korean (basic)

EXPERIENCE

Baiwang Cloud Co — **Beijing, China**
Fintech Intern — **April 2024 - July 2024**

- Created factors with technical patterns and trading associations between companies in the precious metal industry in SQL and Python; generated combined factors with scoring, ranking, and regression methods
- Constructed a multi-factor trading strategy to generate signals using various market factors; utilized quadratic programming to solve for portfolio weight allocation which achieved a Sharpe ratio of 1.56

JoinQuant Investment Management Co — **Beijing, China**
Equity Quantitative Research Intern — **August 2023 - November 2023**

- Created a stock-picking strategy based on a minute-level Volume-Price Relationship Model with multi-factor neutralization and time-series modeling in Python; achieved 19% annualized return and over 2.9 Sharpe ratio
- Contributed 40 stable growth alphas to the team’s factor pool; performed hierarchical analysis; developed proprietary Python and MATLAB libraries for backtesting, verifying multi-collinearity and factor correlations
- Enhanced time efficiency of existing strategies by 90% using multi-processing and CUDA matrix operations

Huatai Securities — **Beijing, China**
CTA Quantitative Research Intern — **December 2022 - February 2023**

- Developed a quantitative research framework using OOP, integrating various modules for signal generation, risk management, portfolio optimization, and backtesting
- Launched a commodity futures long/short strategy based on warehouse supply levels and modeled seasonal anomalies to forecast commodity supply trends, achieving a 16.42% annualized return and a Sharpe ratio of 1.12
- Applied risk parity model for allocations and weighting mechanisms based on volatility and liquidity constraints

RESEARCH

Renmin University of China — **Beijing, China**
Trading Strategy Research Project, School of Finance — **September 2022 - December 2022**

- Applied two-stage factor addition and Fama-Macbeth regression to obtain a multi-factor model output through iterative evaluation which achieved a Sharpe ratio of 1.9; created a bear-bull market index and used a double moving average strategy to determine entry and exit points, systematically trading based on market signals

Renmin University of China — **Beijing, China**
Research on Banking Credit Strategies for Small Enterprises — **September 2020 - October 2020**

- Developed a flexible credit rating model with 97.5% accuracy by optimizing coefficients with Genetic Algorithms
- Designed a profit optimization model in MATLAB using nonlinear regression to determine loan amounts and interest rates, resulting in a 5.5% profit improvement

LEADERSHIP EXPERIENCE

- **Member of Deloitte Club:** founded a 500-member job-seeking network; led 9 experience-sharing sessions
- **President of Young Volunteers Association:** organized 12 activities with 100 volunteers, totaling 435 hours