

Yong Li

Chicago, IL | yongli17@uchicago.edu | 718-724-9283 | www.linkedin.com/in/yong-li-YL

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

New York University

New York, NY

Bachelor of Arts in Mathematics | Minor in Economics & Data Science (GPA: 3.95/4.0)

May 2024

- Courses: Linear Algebra, Theory of Probability, Mathematical Statistics, Optimization and Computational Linear Algebra, Differential Equation, Real Analysis, Numerical Analysis, Causal Inference, Programming Tools for DS
- Awards: Mathematics Awards for Academic Achievement (Top 2%), Courant Institute of Mathematical Sciences

SKILLS

Computing: Python, C++, R, VBA, SQL, Tableau, Java, Unix/Linux, LaTeX, MS Office

Knowledge: Financial Markets, Machine Learning, Statistical Modeling, Data Analytics, Econometrics

WORK EXPERIENCE

JoinQuant

Shanghai, China

Quantitative Strategies Intern

June 2024 – August 2024

- Developed a Temporal Graph Neuron Network model based on graph attention and GRU to classify stock trends and optimize portfolio selection, achieving a 23% annualized return, 1.19 Sharpe ratio, and -0.056 maximum drawdown
- Designed and backtested over 30 fundamental factors related to valuation, profitability, and growth
- Analyzed machine learning research reports to reproduce models and strategies in them; cleaned and processed data from research reports and news

Owls Information Technology

Shanghai, China

Quantitative Analyst Intern

June 2023 – August 2023

- Developed machine learning models (LSTM, XGBoost) for stock selection strategies, achieving 21% annualized excess return, 1.3 Sharpe ratio, -0.039 maximum drawdown
- Initiated a Python project “Thermometer” by contributing 1100 lines of code, providing real-time insights into Chinese public fund performance with metrics; This project was later purchased by China Everbright Bank Co., Ltd
- Automated factor validity analysis in Python that enabled holistic back-testing and statistical evaluations, and utilized the results to design 70+ factors such as Volume Bias and Standardized Unexpected Earnings

Tophat

Shanghai, China

Data Analyst Intern

April 2022 – June 2022

- Authored 4,500+ lines of SQL queries to create weekly market reports and dashboards that tracked business metrics
- Analyzed historical data from the company's database, created various visualizations for trends and patterns, and used the result to propose website advertising strategies, directly contributing to a 10% upswing in company sales
- Liaised with colleagues across both the Chinese and US teams, delivering market insights to Vice Presidents during global weekly meetings

Orient Securities Co., Ltd

Shanghai, China

Finance and Business Assistant Intern

May 2021 – August 2021

- Leveraged Excel VBA for financial data processing, utilizing pivot tables, data visualization, and vlookup functions to uncover valuable insights from datasets
- Generated lending business analysis reports for Investment Manager and actively participated in client meetings, fostering firsthand experience in client engagement and enhancing client relationship skills

RESEARCH EXPERIENCE

Research Assistant, NYU Center of Data Science

March 2023 – November 2023

Semi-supervised Learning Structure VGAE in Dealing with Ranking Problem | Advisor: Dr. Shuyang Ling

- Spearheaded a semi-supervised model Variational Graph Auto Encoder for real-life ranking challenges
- Created a magnetic Laplacian convolution neuron network as an encoder and crafted the tailored SyncRank Decoder after analyzing algorithms in a [research paper](#); attained AUC of 94.8% and accuracy of 95% in link prediction
- Discussing 20+ Machine Learning, Optimization, Statistics, and Graph-related papers with 3 academic professionals, thoroughly validating mathematical proofs

EXTRACURRICULAR ACTIVITIES

President, NYU Guitar Fingerstyle Club

November 2020 – April 2024

- Grew club membership to 130+ and organized 20+ concerts, attracting overall 2500+ attendees
- Coordinated 7 club fairs, 24 kick-off and outdoor activities, and organized monthly guitar workshops

ADDITIONAL INFORMATION

Language: Mandarin(Native), English(Full professional proficiency)

Interests: Fingerstyle guitar, puzzle games & logic games, suspense novels, hiking