

Shu Li, DBA, FRM, CAIA

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Proactive and highly analytical Doctor in Finance graduate with a strong interest in quantitative analysis and years of research experience. Expertise in creating detailed financial models and conducting market analysis. Excellent interpersonal and communication skills. Multi-cultural and bilingual, with finance and accounting experience in US, UK and China.

PROFESSIONAL SKILLS

- Data and Quantitative Analysis
- Machine Learning
- Financial Modeling & Forecasting
- Risk Management
- Asset Pricing
- Alternative Investment Analysis
- Valuation Techniques
- Asset Management
- Portfolio Management

EDUCATION

Washington University in St. Louis

Doctor of Business Administration in Finance

University of Exeter

Master of Science in Accounting and Finance

Dongbei University of Finance and Economics

Bachelor of Science in Accounting

St. Louis, USA

Sep 2017 - May 2024

Exeter, UK

Sep 2014 - Sep 2015

Dalian, China

Sep 2010 - Jun 2014

EXPERIENCE

Reinsurance Group of America

Quant and Risk Intern

St. Louis, USA

Dec 2022 - May 2023

- Conducted rigorous quantitative analyses, comparing peer impairment levels among major insurance companies, utilizing statistical methods and financial metrics to identify trends and patterns.
- Evaluated vendor price quality for Japanese bonds through comprehensive data analysis and provided strategic recommendations.
- Researched and forecasted the impact of the transition from Libor to SOFR on financial markets, utilizing advanced statistical models and predictive analytics to anticipate market trends to insure a smooth transition.

Central University of Finance and Economics

Research Assistant

Beijing, China

May 2016 - Sep 2017

- Built regression models and Dynamic Conditional Correlation models to showcase correlation among variables and assets, resulting in 12% improvement in predictive accuracy and providing actionable insights for business performance enhancement.
- Applied Least Squares Monte Carlo technique combined with a linear regression model to evaluate portfolios.
- Developed MATLAB firm stress testing models for revenue forecast, applied GARCH models to find best performance model, leading to an 8.5% reduction in revenue forecast errors and enhanced risk management strategies.

Agricultural Bank of China

Financial Analyst

Dalian, China

Jun 2013 - Sep 2013

- Conducted investigation into investment evaluation process and recommended more in-depth approach implemented by the bank.
- Supported senior financial analysts with financial documentation for corporate clients' credit requests and coordinated with accounting, finance, and credit departments.
- Developed quantitative models in R to automate part of loan review process and speed up the decision-making process by 15%.

Waitaihongye Estate

Adviser, Marketing Department

Dalian, China

Summer 2011 - 2012

- Planned and coordinated display area for two major real estate exhibitions including Dalian Real Estate Expo. Collected and analyzed data on established and prospective customers, and generated more than 40 property sales daily over 3–5-day period.
- Reduced average client acquisition costs by 20% by recommending strategy of eliminating less qualified prospects.
- Increased 40% of foot traffic by implementing new advertising method, organized group visits, and assisted with apartment sales.

PUBLICATIONS & WORKING PAPERS

Li S. (2024) Hedging in Isolation: Trick or Trap? (with Philip H. Dybvig) (under review for The Review of Financial Studies)

Li S. (2024) Approximate Utility (with Philip H. Dybvig)

- *Finance Research Letters, Forthcoming*

Li S. (2024) Looking for Trouble (Thesis) (under review for Journal of Portfolio Management)

Li S. (2020) The Study of the Relationship between Corporate Social Responsibility and Firm Value (Working Paper)

Li S. (2018) When Financial Crisis Comes to China: Executives' Wealth and Firm Risk (Working Paper)

Li S. (2016) Female Executives and Firm Financial Performance in China

- *International Journal of Science, ISSN1813-4890, Volume 3 No 11, November 2016*

ADDITIONAL INFORMATION & HOBBIES

Computer Skills: S&P Capital IQ, M-Excel, MATLAB, R, Python, M-Word, Bloomberg, Blackrock Aladdin, SPSS, STATA, Latex.

Certifications: FRM, CFA (Level 2 Candidate), CAIA, GMAT (730), IELTS (7.5).

Hobbies: Poker, Yoga (Certified), Reading, Traveling, Hiking, Swimming, Rock-Climbing.