

YARI LI

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EDUCATION

University of Michigan, Ann Arbor, MI 2017-Present

Master of Science in Quantitative Finance and Risk Management

- *Courses:* Advanced Financial Mathematics, Statistical Models and Methods for Financial Data, Machine Learning

Xiamen University, Xiamen, China 2014-2017

Master of Arts in Economics GPA: 3.61/4.0

- *Courses:* Advanced Econometrics, Advanced Financial Economics, Fixed Income Analysis, Time Series Analysis, Financial Econometrics, Statistical Learning with Big Data

Central University of Finance and Economics, Beijing, China 2010-2014

Bachelor of Science in Mathematics and Applied Mathematics GPA: 3.92/4.5

- *Courses:* Mathematical Statistics, Ordinary Differential Equations, Mathematical Modeling, C Programming, Stochastic Process, Financial Statistics, Investment

PROFESSIONAL EXPERIENCE

QuantGroup, Beijing, China 01/2017-07/2017

Business Analyst Intern

- Calculated the default rate and returns on clients' loans and evaluated clients' credit risk by the number of times and days past due with MySQL to adjust their credit line
- Used Python to assist in completing an automated system to send daily reports by email to reduce the company's cost and improve business efficiency
- Collected transactional data and analyzed the effect (growth rate of orders) of the company's communications with clients to decide whether to continue the business strategies

The Wang Yanan Institute for Studies in Economics, Xiamen, China 06/2016-12/2016

Research Assistant

- Extended the use of a simple Portmanteau test from ARMA models to GARCH models
- Compared the simple Portmanteau test with traditional Portmanteau tests results of finite samples
- Completed an application to the Shanghai Stock Exchange Composite Index using data from 2007 to 2016
- Performed numerical calculations using R and MATLAB and wrote main manuscript text with LaTeX

The Wang Yanan Institute for Studies in Economics, Xiamen, China 03/2016-07/2016

Teaching Assistant, Mathematical statistics

Fubon Property & Casualty Insurance Co. Ltd, Xiamen, China 10/2015-01/2016

Assistant Actuary Intern

- Assisted in the completion of insurance index calculation by evaluating different kind of risk with Excel under China's 2nd generation solvency regulation system to adapt to the regulatory change
- Prepared presentations, reports about new risk classifications, and updated quarterly data
- Drafted and summarized statistical report forms on the daily expense of 5 different branches of the company with Access

SOCIAL ACTIVITIES

Youth Volunteers Association, the Wang Yanan Institute for Studies in Economics 09/2015-06/2016

Minister of the Organization Department

- Coordinated a new activity and led participants to understand the influence of social expectations on their daily life
- Communicated with leaders of NPOs to obtain financial and technical support and organized about 30 students to raise funds for disabled children

SKILLS

Programming and data processing tools: C, R, MATLAB, LATEX, MySQL, Access, Stata, Python, Eviews

Certifications: CFA Level 1, Legal Professional Qualification Certificate of the People's Republic of China, MLC (SOA)