

XINYU (MARK) BI

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EDUCATION

NEW YORK UNIVERSITY

New York, NY

The Courant Institute of Mathematical Sciences

MS in Mathematics in Finance (Sept 2018– Dec 2019) **GPA: 3.96/4.0**

- **Coursework:** interest rate & Fx model, machine learning, data structure and algorithm, time series analysis, market microstructure, Java, python, Stochastic Calculus, Monte Carlo simulation

PEKING UNIVERSITY

Beijing, China

Guanghua School of Management / School of Mathematical Science

BA in Finance & BS in Mathematics (2014 – 2018) **GPA: 3.84/4.0 Ranking: 5/171**

- **Coursework:** Black-Scholes & Greeks, PCA, numerical methods, linear ODEs, OOP in C++, CAPM and APT models, VaR, mean-variance optimization, financial econometrics, Micro & Macroeconomics

EXPERIENCE

ARGUS INVESTMENT MANAGEMENT

New York, NY

Quantitative Research Analyst (May 2019 – Aug 2019)

- Applied NLP/ML techniques (dictionary approach with customized wordlist and negation/adverb, doc2vec, logistic regression) to generate sentiment score for analysts' reports abstracts
- Examine the relationship between reports-generated sentiment signal and Barra residual returns, conditioning on factors including market cap, sectors, analysts rating etc.
- Developed NLP research tools and pipelines (whole package, 3000+ lines code) in python

UBIQUANT INVESTMENT

Beijing, China

Quantitative Research Analyst (May 2017 – Nov 2017)

- Developed and back-tested market-neutral quant strategies for China A-share stocks using key financial terms in C++; achieved annualized return of 12.3% and annualized Sharpe ratio of 7
- Researched event-driven strategies in Python: Grouped A-share stocks based on analysis of indicators (e.g. SEO scale), calculated each group's abnormal return for further trading strategies

BEIJING CAPITAL FUTURES

Beijing, China

Data Analyst (Jul 2016 – Aug 2016)

- Modeled volatility of commodity and financial futures through EWMA and GARCH model in R
- Calculated VaR using variance-covariance method for margin requirement determination
- Back-tested models for comparison and did t-test for validity
- Automated the volatility and VaR calculation from Excel sheets

PROJECTS

PEKING UNIVERSITY

Beijing, China

Quantitative Stock Selection

- Built quantitative model to create beta-neutral portfolio of US with value, momentum, quality, sentiment and growth indicators; portfolio achieved annualized return of 24.31%, Sharpe Ratio of 1.22, and annualized alpha of 11.26% in the 5-year backtest from 2011 to 2015

EMORY UNIVERSITY (as exchange student)

Atlanta, Georgia

Macroeconomics Modeling and Forecast

- Built Vector Autoregressive model to fit US macroeconomic variables including unemployment rate, inflation rate, and federal funds rate in R
- Checked structural break by Chow test, tested Granger Causality, forecasted variables, and did impulse response analysis based on the model

COMPUTER SKILLS/OTHER

Programming Languages: C/C++, Python, Java, R, matlab

Awards: 2012 second Prize in Beijing of China National High School Mathematics Tournament