

YIFAN LI

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EDUCATION

NEW YORK UNIVERSITY

New York, NY

The Courant Institute of Mathematical Sciences

MS in Mathematics in Finance (expected - Dec.2020)

- **Current Coursework:** OOP and Data Structure in Java, SDE, Brownian Motion, B-S Model, Swap & FRA, Utility Theory, efficient frontier, Black-Litterman, VaR, cVaR, PCA, Put-Call Parity
- **Future Coursework:** Interest Rate and FX Models, Data Science in Finance, Algorithmic Trading

SUN YAT-SEN UNIVERSITY

Guangzhou, China

BMgmt in Financial Mgmt & BS in Mathematics (Sep.2014 - Jun.2019)

- **Coursework:** calculus, Taylor's Expansion, linear algebra, eigenvalue, regression, interpolation, probability, ODE, Basic PDEs, derivatives, FX and interest rate, Duration and Convexity of Bond
- **Awards:** Second Class Scholarship, Individual Scholarship on Social Activities

EXPERIENCE

City University of Hong Kong

Hongkong, China

Research Assistant (Jul.2018 - Sep.2018)

- Devised computation formulas with Python for over 100 technical factors, then calculated the factor value of each stock under new dynamic weight method
- Obtained the new factor data through back-testing system to implement comparison with the data from data provider which calculated factor by forward weight method
- Applied Python to implement a new back-testing platform, according to the characteristics of cryptocurrency data, and observed the effectiveness of various factors in cryptocurrency market

Hongshu Technology, Quantitative Research Division

Shenzhen, China

Quantitative Analyst Intern (Jan.2018 - Mar.2018)

- Utilized Python and Myquant terminal to create index-calculating functions of a variety of futures
- Implemented single-factor strategies to check if the terminal works well when processing strategies

Huarong Securities, Fund Management Division

Beijing, China

Intern Researcher (Jul.2017 - Sep.2017)

- Focused on the competition in the industry, such as the suppliers and dealers, important accounting subjects, to decide the future development potential of the Lithium Battery industry
- Analyzed iFLYTEK's potential opponents, accounting subjects, and compare them with leading companies such as Google to estimate the growth rate and future stock price on WIND terminal

PROJECTS

Thesis: Time-varying Characteristics of the Factor Efficiency (Python)

Guangzhou, China

- Analyzed the time-array of spearman correlation coefficient for each factor to preliminarily determine whether the factor is sustainably efficient
- Employed one-sample T-test and two-sample T-test in the paper to obtain more objective results about the time-varying efficiency of different factors
- Leveraged the out-sample data to build a simple investment strategy

Urban Charging Stations Planning (2018 ICM/MCM Contest) (Python&Matlab)

Guangzhou, China

- Applied graph theory to decipher the most efficient charging station deployment
- Created an optimization model to minimize the construction cost and the time cost of consumer
- Introduced logistic function to decide the timeline of how to build enough charging station in a city

COMPUTER SKILLS/OTHER

Programming Languages: Python, Java, C++

Other Software: MATLAB, Wind (finance terminal)

Languages: Mandarin (native), English (fluent)