

# Ruixian Li

(646) 660-3175 ■ ruixian.li@nyu.edu ■ linkedin.com/in/ruixianli

## EDUCATION

---

### NEW YORK UNIVERSITY

New York, NY

#### The Courant Institute of Mathematical Sciences

#### M.S. in Mathematics in Finance (expected Dec 2022)

- **Coursework:** derivative pricing, Black-Scholes, stochastic processes, CAPM, Monte Carlo simulation, OOP in Java, test-driven development, data-driven models, applications of big data to finance, time series analysis, econometrics

### CENTRAL UNIVERSITY OF FINANCE AND ECONOMICS

Beijing, China

#### BS in Economics (Sep 2017-Jul 2021)

- **Coursework:** probability, statistics, real analysis, ODE, operational research, econometrics, asset pricing, time series analysis, risk management, actuarial science, Python programming
- **Award:** Scholarship for Academic Excellence (Top 3% in the class, every year)

## EXPERIENCE

---

### PRIME GOLDEN CAPITAL (*Leading asset management company in China*)

Beijing, China

#### Investment Assistant (Feb 2021-Apr 2021)

- Designed the static profit model by discounting future cash flows, generated economic indicators of investment projects, and screened profitable projects
- Established a model to evaluate the financial capacity of different companies according to their disclosed annual financial statements, and selected the appropriate partner
- Researched on the macroeconomic indicators of each city, and maintained the company's real estate information database

### LINGJUN INVESTMENT (*Hedge fund with AUM over ¥30 billion*)

Beijing, China

#### Data Analysis Intern (Jun 2020-Aug 2020)

- Crawled the data of two million A-share portfolios on the Xueqiu simulative trading website using Python request package, decrypted and cleansed the raw data
- Investigated on the distribution and correlation of features, selected features and thresholds to filter the raw data, and compared the filtered with the real historical data by statistical analysis
- Mined a factor from key features like price and volume, which improved the sharpe ratio of the current strategy by about 7%, updated data weekly and maintained the dataset

## PROJECTS

---

### CENTRAL UNIVERSITY OF FINANCE AND ECONOMICS

Beijing, China

#### Social Survey Data and Insurance Consumption Project (Aug 2020-Jul 2021) (*Stata*)

- Paper: Family Ties and Commercial Health Insurance Consumption in China, published in The Geneva Papers on Risk and Insurance – Issues and Practice (SSCI)
- Applied PCA to construct a family ties index from China Household Finance Survey, and examined the effect of family ties on commercial health insurance consumption
- Utilized an instrumental variable to deal with the endogeneity problem, employed complementary log-log regression to resolve rare event bias, and divided dataset into different groups for heterogeneity analysis

#### Financial Big Data Analysis Project (Feb 2019-Apr 2019) (*Python*)

- Perceived the content of data preprocessing, and learned the concepts and steps of cleansing, integration, transformation and reduction of data
- Mastered algorithms of machine learning, adopted KNN and K-fold cross verification to predict the rise and fall of PingAn Bank and its interpretation degree of HS300 index, and applied Ridge Regression and Lasso Regression to solve the over-fitting problem

## COMPUTATIONAL SKILLS/OTHER

---

**Programming Languages:** Python, Java, C, Stata, R, MATLAB, LaTeX

**Languages:** Mandarin (Native), English (Proficient)