YANG (IRIS) LI

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EDUCATION

NEW YORK UNIVERSITY New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance (expected Dec 2022)

- ***Expected Coursework:*** object-oriented programming, machine learning, deep learning, linear regression, Fama-French, Black-Scholes, stochastic process, derivatives pricing

OBERLIN COLLEGE Oberlin, OH
B.A. in Math (Sep 2015-May 2019)

- ***Coursework:*** linear algebra, ordinary differential equations, convex optimization, real analysis, bayesian statistics, probability, corporate finance
- ***Honors:*** Honors in math (top 1%), Sigma Xi: The Scientific Research Honor Society

EXPERIENCE

GUOTAI JUNAN SECURITIES ASSET MANAGEMENT Shanghai, China
Quantitative Research Intern, Alternative Investment Division (Nov 2020-Aug 2021)

- Conducted literature reviews on strategic and tactical asset allocations (SAA and TAA), expected returns, Barra China Equity Model, and Macro Factor Mimicking Portfolios
- Created Chinese private fund index by using monthly return of top 38-42% performing funds in concurrent yearly ranking since 2013 after identifying and removing errors in collected data
- Constructed portfolios by using adjusted risk parity, risk budget, Black-Litterman, and Mean-Variance Optimization (MVO) models; set SAA benchmarks based on their return, sigma, risk contribution, Max Drawdown, and Sharpe Ratio

PRISM ASSET MANAGEMENT (hedge fund**)** Shanghai, China
Quantitative Research and Data Analyst Intern (Mar 2020-Aug 2020)

- Extracted minute-level data for 6,500 stocks over 5 years; auto-checked accuracy of the internal database after daily closing on Linux server with multiprocessing
- Predicted SHIBOR rate with ARIMA model; used it in Black-Scholes model to reproduce VIX indices based on Chinese 50ETF and 300ETF options with an average error of 8.17%
- Researched and coded strategies leading to purchases of stocks that were newly listed or reached maximum growth limits

CHINA DEVELOPMENT BANK Hong Kong, China
Risk Management Summer Intern (July 2017-Aug 2017)

- Designed crawling agents to collect clients' annual performance with financial statements from the internal database
- Evaluated customers' credit ratings based on metrics such as EBITDA, debt-equity ratio, and TopLine credit rating; calculated VaR, given 10-year loan under 95% confidence level
- Conducted sentiment analysis by using Natural Language Processing on 10 customers and assessed bank loans disbursements

PROJECT

OBERLIN COLLEGE Oberlin, OH
Math Honors Thesis: Markowitz Portfolio Optimization and Applications (May 2018-May 2019)

- Proved the convexity of MVO models according to the first and the second order conditions by researching convex optimization
- Constructed portfolios using MVO and mean-semivariance optimization; compared efficient frontiers, returns, and risks; critiqued on stability and practical diversification
- Delivered public presentation and passed the oral exam administered by outside examiners

COMPUTATIONAL SKILLS/OTHER

Programming Languages: Python (8k lines of code in internship), R, Wind, Gurobi, SQL
Affiliations/Certifications: data structure and time series analysis in R from edX and Coursera
Activities: hiking in different countries; math TA of linear algebra at Oberlin College