Leo Li

1613 Beal Ave, Apt 4, Ann Arbor, MI 48105
(734)660-8790 • dongxuli@umich.edu

Education

M.S. Quantitative Finance And Risk Management Aug 2016 - Dec 2017
University of Michigan, Ann Arbor

- GPA: 3.85/4.00, currently focus: dynamic hedging, derivative pricing, and risk management on discrete time model.
- Current Courses: Advanced Financial Mathematics, Discrete State Stochastic Process, Numerical Analysis with Financial Applications, Applied Statistics
- Upcoming Courses: Stochastic Analysis for Finance, Statistical Analysis of Financial Data, Computational Finance

B.S. Information And Computational Science Sep 2012 - Jun 2016
Dalian University of Technology

- GPA: 3.88/4.00, Concentration in Applied Mathematics and Computational Methods
- Core Course: Mathematical Analysis, Advanced Algebra, Real and Complex Variable Function, Probability and Stochastic Processes, Mathematical Modeling, Numerical Applications
- Active learner on Online Open Courses: Machine Learning, Introduction to Python, Statistics with R

Research Experience

Research Assistant at Computer Vision Lab Oct 2015 -Apr 2016
Project: Relative Attribute and Image Retrieval

- Ranking images in the LFW (Labeled Faces in the Wild) data set according to the strength of certain attributes, such as grayscale of people's hair and visibleness of teeth.
- Improved the efficiency of learning RankSVM function using optimization toolbox.
- Developed algorithm to find concave corner in 2D and 3D images for image retrieval.

Research Assistant at Computer Social Science Lab Jun 2013 – Jul 2014
Project: Ultimatum Game in Space

- Constructed virtual network in 3D space with different topology features, created ultimatum game rules for virtual people in the network where they can play through the connection in the network. Conducted simulation of the evolutionary network, and calculated the accumulated game result for individuals in the network.
- Applied the evolutionary network model to simulate Ebola transmission, and developed medical manufacturing and delivery strategy to control the spread of the disease. Successfully limited the ratio of the patients who got infected to an equilibrium condition.

Contributor Of Portfolio Modeling Project Current
Modeling portfolio P&L

- Built a Monte Carlo simulation of financial markets relevant to a client portfolio. Generate different Market Scenarios and Market Factors representing random variables used to value securities.
- Forecast distribution of P&L based on a method used by MSCI/RiskMetrics.
- Statistically analyzing the simulated P&L using VaR and Expected Shortfall.

Skills

- Project Experience With: C, C++, Matlab, Python, R
- Bloomberg Market Concepts (BMC) Certificate of Completion

Awards And Activities

- Sales Account Summer Intern, Credit Center, China Merchants Bank, Shandong
- Software Intern, Intelligent Application Department, Neusoft, Dalian
- Mathematical Contest in Modeling, 3rd prize, 2014
- Interdisciplinary Contest in Modeling, 3rd prize, 2015
- DLUT Badminton Competition 1st place, 2014. DLUT Ping-pong Competition 2nd place, 2014. DLUT Tennis Competition 1st place, 2015