Daichun Li

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EDUCATION

University of Michigan Ann Arbor, MI
Master of Science in Quantitative Finance and Risk Management *September 2018— December 2019*
Selected Coursework: Financial Mathematics (I), Discrete State Stochastic Analysis, Numerical Analysis, Statistical Learning
Central University of Finance and Economics Beijing, CHN
Bachelor of Economics in Science of Investment *September 2014— June 2018*
Overall GPA: *90.78/100*
Selected Coursework: Probability Theory, Mathematical Statistics, Econometrics, Stochastic Analysis Foundation with Its Applications, Data Structure, Fundamentals of MATLAB and Modeling, Options and Futures, Quantitative Investment
Certificate: The Securities Qualification Certificate (May 2016)

HONORS & AWARDS

- Third Prize in Tsinghua University Business Case Competition *December 2017*
- Academic Excellence Scholarship *November 2016*
- Second Price of Contemporary Undergraduate Mathematical Contest in Modeling *October 2016*

PROFESSIONAL EXPERIENCES

Gfund Management Co., Ltd Beijing, CHN
Risk Management Intern *July 2017— November 2017*
- Wrote programs in MATLAB to analyze historical data and conducted stress tests of fund products; helped build risk management models to test whether fund products met legal requirements.
- Calculated the P&L, Jensen Index, Treynor Index, and Sharpe Ratio of quant strategies based on transaction records of shares and options in Chinese market by using VBA and MATLAB; Independently added statistical tables to show trading characteristics of different quantitative strategies more directly.

Huake Holding Co., Ltd Beijing, CHN
Market Research Assistant *April 2017— June 2017*
- Utilized Wind to extract daily high-frequency data on bond and future markets; participated in programming trading strategy of CU1706, CU1707 with MATLAB; the strategy had high success rate and achieved positive P&L during May and June in Chinese futures market.
- Employed relevant bond market data to prepare quarterly bonds' report in a span of 2 weeks, which enabled department leader to analyze the debenture default problem in time.

China Securities Co., Ltd Beijing, CHN
Summer Intern *May 2018— June 2018*
- Utilized Wind to extract annual financial statements of all unlisted companies in Beijing; discussed with manager and colleagues about potential customers; made phone calls and asked for listing intention.
- Communicated with clients, provided all brokerage services, and performed risk assessment of clients.
- Conducted technical analysis of stock market, and compiled daily investment reference.

SELECTED ACADEMIC PROJECTS

Parameters Improvements and Precision Analysis of Binomial Options Pricing Model *June 2017— October 2017*
First Author, Advisor: Professor Bin Song
- Improved the parameters of CRR binomial options pricing model based on MATLAB and Python, analyzed the convergence properties of new binomial options pricing models.
- Invited to make academic report in the *15th International Conference on Financial Systems Engineering and Risk Management* held at Beihang University.

Quantitative Study of Market Maker Pricing Decisions in Foreign Exchange Market *June 2016— June 2017*
Deputy Team Leader, Advisor: Professor Bin Song
- Built market makers' pricing model and simulated their decisions in different mature international exchange markets by implementing MATLAB.
- Acted as deputy team leader to participate in the National Undergraduates' Innovation and Entrepreneurship Training Program and won the excellent project award.

TECHNICAL SKILLS

Statistical Analysis: STATA; SAS
Programming: MATLAB; Python; Mathematica; C++; VBA; SQL