

# Yifei Lu

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## EDUCATION

### University of Michigan

Ann Arbor, MI

*M.S. in Quantitative Finance and Risk Management*

*Sept. 2017 – May 2019*

- Cumulative GPA: 3.8/4.0
- Course Highlights: Stochastic Process, Statistical Learning, Numerical Analysis, Machine Learning

### Shandong University

Jinan, China

*B.S. in Financial Mathematics and Financial Engineering*

*Sept. 2013 – Jun. 2017*

- Cumulative GPA: 3.8/4.0
- Course Highlights: Probability Theory, Time Series Analysis, Options Futures and Other Derivatives
- National scholarship based on superior GPA, 2014, 2015

### University of California, Berkeley

Berkeley, CA

*Exchange Student in Economics Semester Abroad Program*

*Aug. 2015 – Dec. 2015*

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## PROFESSIONAL EXPERIENCE

### E Fund Management Co., Ltd.

Guangzhou, China

*Intern*

*May. 2018 – Jul. 2018*

- Monitored corporate bonds within company's portfolio based on financial reports and daily news of the bonds issuers; gave early warnings when anomaly was detected
- Collected financial data from Wind SQL database, manipulated and updated data under requirements
- Carried out valuation and risk analysis of interest rate swap in Python, updated and integrated the computational program which reduced time consumption by 50%
- Estimated and compared the risk appetite of bond funds; built corresponding Excel spreadsheet template

### Forex Capital Markets

Shanghai, China

*Intern Trader*

*Jul. 2016 – Aug. 2016*

- Implemented, oversaw and backtested semi-automated trading programs under C++ environment; tracked and identified news stories and macroeconomic fundamentals, realized corresponding trading ideas
- Worked in group, drafted daily trading reports and made briefing about missed opportunities and potential modifications of trading strategies of the previous day

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## RESEARCH EXPERIENCE

### Forecasting Credit Spreads: A Machine Learning Approach

*International Association for Quantitative Finance (IAQF) Competition*

*Jan. 2019 – Feb. 2019*

- Used 20-year daily data, carried out data wrangling with pandas, implemented Random Forest and LSTM(Long Short-Term Memory) model in Python, managed to predict the direction of next-day credit spread change with 88.9% out-of-sample accuracy, which could act as indicator in trading strategy design

### Effect of Investor Attention on Stock Return

*Machine Learning Project*

*Nov. 2018 – Dec. 2018*

- Realized gradient boosting tree model in Python, by adding investor attention factors, improved 7% model performance in stock return prediction compared with using only classic financial factors
- Carried out data cleaning and aggregation with pandas, did hyperparameter tuning and performance evaluation, assessed model based on confusion matrix and feature importance

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## SOFTWARE & CERTIFICATES

- C++ Algorithm and Program Design [4 courses], Peking University
- CFA Level II Candidate • Bloomberg BMC Certificate • Python • SQL • Excel • Latex