RUNQIAN (ELVIS) LI

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EDUCATION

Expected 12/24 **NEW YORK UNIVERSITY** New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance
- ***Expected Coursework:*** Ito's calculus, time series analysis, scientific computing, risk and portfolio management, dynamic asset pricing, algorithmic trading, equity derivatives

09/19 - 06/23 **UNIVERSITY OF CALIFORNIA, LOS ANGELES** Los Angeles, CA
B.S. in Mathematics of Computation
- ***Coursework:*** derivative pricing models, implied volatility, ODE & PDE, real analysis, optimization, probability theory, numerical methods, machine learning, data structures, C++
- ***Honors/Awards:*** Dean's Honors List for 12 consecutive quarters

EXPERIENCE

12/21 - 01/22 **TECHSHARPE QUANT CAPITAL MANAGEMENT** Beijing, China (Remote)
(Quantitative hedge fund with $500M AUM)
Quantitative Analyst Intern (Python)
- Summarized 10 research reports on factor model to find factors impacting China A-shares prices
- Gathered daily stock prices and key financials (e.g., market capitalization, TTM revenue, EV/revenue, EV/EBITDA multiples) from Wind API
- Cleaned data and calculated value, growth, and momentum factors such as P/E and P/B
- Conducted WLS regression to backtest profitability of factors at 0.05 significance level

07/21 - 09/21 **CDH INVESTMENTS** Beijing, China
(Leading Chinese alternative asset manager with >$19B AUM)
PE Analyst Intern (Excel)
- Facilitated investment in pharmaceutical company by analyzing its products, business model, and summary financials
- Evaluated risks by researching government policies, pharmaceutical industry, and competitors
- Arranged and conducted interviews on pharmaceutical products with 8 doctors at 3 client hospitals, complementing research results
- Built DCF model from scratch by projecting cash flows; calculated WACC and terminal value
- Facilitated leadership's decision making by writing minutes explaining complex concepts simply

PROJECTS

05/23 - 06/23 **UNIVERSITY OF CALIFORNIA, LOS ANGELES** Los Angeles, CA
Numerical Solution for Hamilton-Jacobi Equation (Python)
- Used method of characteristics and numerical schemes such as explicit euler to obtain exact and approximate solutions to Hamilton-Jacobi equation
- Verified solution's accuracy by applying equations of motion to double-pendulum; graphed animated physical simulation with different initial conditions

02/22 - 03/22 **Quantitative Analysis of Business Model (Python)**
- Collected data and engineered time series features and implemented linear-regression predictive models with hypothesis testing to find statistically important features at 0.05 significance level
- Fine-tuned model with grid search, found optimal hyperparameters, and achieved average cross-validation score over 95%

10/21 - 12/21 **Personal Wellness Tracker (Javascript)**
- Designed web-based application that tracks users' physical health and "happiness" using Git, with components such as text area, menu bar, and switch button for dark and light modes
- Wrote user interface with React.js library and made over 20 commits on GitHub

COMPUTATIONAL SKILLS / OTHER

Programming Languages & Softwares: Python, C++, MATLAB, R, Java, LaTeX
Languages: English (fluent), Mandarin (native), Japanese (intermediate)