PINYI (AUBREY) LI

(646) 298-4934 // pinyi.li@nyu.edu //linkedin.com/in/pinyili-aubrey/

EDUCATION

Expected 12/25 **NEW YORK UNIVERSITY** New York, NY

The Courant Institute of Mathematical Sciences

M.S. in Mathematics in Finance

- ***Coursework:*** object-oriented programming (Java), penalized regression, decision trees, linear regression, Fama-French, Black-Scholes, stochastic processes, Hull-White model

09/19 - 05/23 **NEW YORK UNIVERSITY SHANGHAI** Shanghai, China

B.S. in Economics; B.S. in Mathematics

- ***Coursework:*** microeconomics; macroeconomics; econometrics; math finance
- ***Honors/Awards:*** Summa Cum Laude (Top 1% of 2023 class), Dean's List for 4 years, Dean's undergraduate research funding scholarship

EXPERIENCE

01/23 - 03/23 **GOLDMAN SACHS** Remote, China

Investment Banking Intern (Excel)

- Conducted comparison analysis in low-cost medical consumables industrial chain using PB-ROE model; created investment advice through industry average and median PE, PCF, and PEG
- Built financial data banks (e.g., ROIC, asset turnover) for listed energy and chemical companies; modeled their highest, lowest, and stop prices
- Conducted due diligence on Shenzhen transportation companies; investigated reasons for overpriced AH shares' phenomenon (e.g., valuation differences between mainland and HK)

06/22 - 08/22 **CHINA SECURITIES CO. LTD.** Shanghai, China

Equity Research Analyst Intern (Excel)

- Built and updated data banks from quarterly reports and vendors' databases (e.g., Sensor Tower, Bloomberg) for 20+ gaming and media companies' 70+ software applications in TMT sector
- Created company and industry models; constructed new data banks; forecasted trends with key performance metrics (e.g., average revenue per user, churn rate, subscriber growth)
- Published monthly research reports for broad distribution, with graphical, qualitative, and quantitative analysis of industry trends, latest policies, and comparisons between companies

06/21 - 08/21 **CHINA CONSTRUCTION BANK** Shanghai, China

Financial Analyst Intern

- Sorted 500 mortgage contracts by type (asset-based or non-asset-based) and clients' purposes (e.g., infrastructure organization, startup development), significantly enhancing retrieval process
- Authored mortgage approval process document; prepared 2 mortgage contracts in compliance with audit standards and loan policies; modified for clients' needs

PROJECTS

09/22 - 05/23 **NEW YORK UNIVERSITY SHANGHAI** Shanghai, China

Economics Honors Thesis: Risk Preference Comparisons in Chinese Stock Market (R)

- Modeled historical volatilities before, during, and after SARS and COVID-19 in Chinese stock market with GARCH models; compared possible factors in investors' risk preferences changes

06/22 - 09/22 **DEAN'S UNDERGRADUATE RESEARCH FUNDING SCHOLARSHIP (R)** Shanghai, China

- Analyzed link between adjusted closing prices of Bitcoin and USD in R with EGARCH model
- Applied Minitab to compare prediction performance of GARCH models with stochastic volatility model based on ACF, PACF, p-value and AIC using different tests

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Python, R, Julia, C++, Stata, Excel
Languages: English (fluent), Mandarin (native)
Affiliations/Certifications: CFA Level II candidate, top 10% in Mainland China L'Oréal Brainstorm Competition