YIZHANG LI

Mobile: (973) 444-7238 Skype ID: liyizhang0115

yizhang.li@rutgers.edu

EDUCATION

Rutgers Business School — **Newark, New Jersey**

Ph.D. in Management (Finance) — Sep 2020 - Jun 2024

Master of Quantitative Finance — Aug 2018 - Jan 2020

- ***Coursework:*** Econometrics - TS (PhD), Machine Learning (PhD), Econometrics - CS (PhD), Fixed Income, Derivatives, OOP Programming (C++, Python, SQL), Risk Management, Financial Modeling, Numerical Analysis, Stochastic Calculus, Time Series Analysis, Optimization Methods in Finance

Shanghai University of Finance and Economics — **Shanghai, China**

Bachelor of Economics, Finance, Operation Research & Data Science (minor) — Sep 2014 - Jun 2018

- ***Coursework:*** Macro & Micro Economics, Investment, Financial Accounting, Convex Optimization, Probabilities, Stochastic Process, Mathematics Statistics, Regression Analysis, Financial Econometrics, Computational Statistics, Categorical Data Analysis, Statistical Models and Methods for Financial Markets, Deep Learning, NLP, Big Data in Finance, Optimization Methods in DL.

PROFESSIONAL EXPERIENCE

Research Intern, *Rayliant Global Advisors* *(with return offer)* — Jun 2019 - Sep 2019

Quant Researcher Intern, *Nine Martingale Investment LP* — Jun 2017 - Jun 2018

Competition & AWARD

Citadel East Coast Datathon in Princeton — Sep 2019

Outstanding Winner in 2016 Mathematical Contest in Modeling — Apr 2016

13 out of 7,421 teams; Sponsored by SIAM, MAA, INFORMS and Two Sigma

SKILLS/CERTIFICATIONS

Programming: Python, R, MATLAB, C++, SQL, MongoDB

Data: Bloomberg Terminal, Wind Terminal, CSMAR, COMPUSTAT, CRSP, Thomson Reuters SDC