Haochen (Jacky) Li

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Education

University of Michigan   **Ann Arbor, MI**
Master of Science in Quantitative Finance and Risk Management   *Sep 2023 - Dec 2024 (Expected)*

University of Toronto   **Toronto, Canada**
B.S. Mathematics and its Application in Probability and Statistics   *Aug 2019 - Jun 2023*
- Graduated with High Distinction
- Awards/Honors: Dean's List Scholar (GPA 3.5 or higher) in the Faculty of Arts & Science (2021, 2022, 2023); 2021 Innis College Annual Scholarship (in recognition of academic achievements); 2022 Innis College Alumni Association Scholarship (in recognition of academic achievements)
- Key Courses: Linear Algebra, Data Analysis, Multiple Regression, Time Series Analysis, Machine Learning

Professional Experience

Shanghai Capstone Investment Co., Ltd   **Shanghai, China**
Investment Manager Assistant   *Jun 2023 - Aug 2023*
- Designed and implemented a Python-based back testing program for diverse trading strategies, including data acquisition and preprocessing.
- Contributed to the creation of stock-based trading strategies that consistently yielded positive returns
- Constructed a rick factors mining program based on Axioma's worldwide model that generated up-to-date risk factors

Central China Futures   **Shanghai, China**
Quantitative Trading/Hedging Investment Assistant   *Sep 2021 - Oct 2022*
- Collaborated closely with the investment manager to craft quantitative investment strategies that outperformed previous approaches by 20% in back testing
- Managed the consolidation and cleansing of market and macro data, while conducting factor mining to support model construction
- Utilized WIND for data retrieval and both Python and R for in-depth data analysis, bolstering trading program effectiveness
- Analyzed primary trends, hotspots, and thematic investment strategies within the futures index and futures market

SoundAI Technology   **Beijing, China**
Backend Researcher and Program Developer   *May 2021 - Sep 2021*
- Created a metaverse game demo, voice-control spider robots, robot arms for industrial use based on the Azero AI Development Framework.
- Developed Voice Remote Control programs for projects below:
  - *Haidian Consumer Festival and Digital Life Festival* - Demonstrating Robots with Azero access to robots without voice recognition function to over 20 technical corporations and 3000 customers.
  - *Beijing Universal Studios Smart Park* - Central main screen controls to achieve real-time monitoring of over 20,000 pedestrian volume and other data.
  - *Beijing Winter Olympics Publicity Campaign* - Daily covid testing result management and authentication system).
- Submitted 2 patents that helped increase the accuracy and response time of NLP as co-inventor (under review).

Taiping Asset Management Co., Ltd.   **Shanghai, China**
Fund Manager Assistant, Asset Management Division   *Jul 2020 - Sep 2020*
- Mastered and applied the industrial and fundamental analysis logic in writing company's portfolio through report study.
- Completed an in-depth analysis report "Analysis of White Goods Appliance Industry-Media and its Competitors".
- Provided research support for fund managers, inc. relevant data collection, statistics, analysis, research data collation, etc.

Skills
- **Languages:** English (fluent), Mandarin (native)
- **Technical Skills:** Python, R, SQL, WIND, Excel, Stata