Anlai Shi

Boston, MA | (631) 882-2988 |anlaishi@bu.edu| www.linkedin.com/in/anlai-shi

Education

Boston University, Questrom School of Business — Boston, MA

M.S. Mathematical Finance & Financial Technology — Expected January 2023

- Coursework: Statistics, Programming (Python, R, C++), Stochastic Methods of Asset Pricing

Stony Brook University — Stony Brook, NY

B.S. Applied Mathematics & Statistics, Economics [CUM LAUDE] — September 2018 - May 2021

- Coursework: Multivariable Calculus, Linear Algebra, Probability Theory, Statistics, Data Analysis, Econometrics, Corporate Finance

Experience

Huatai Securities — Dalian, China

Quantitative Analyst Intern — June 2020 - August 2020

- Analyzed information about the industries and exam related economic and financial factors of stocks, summarized the factors that would influence stocks (fundamental analysis), discussed in the daily meeting
- Utilized Black-Scholes valuation models to value stocks and bonds (Python), estimated the P/L of the valuation model, wrote stock analysis reports, and made stock selection suggestions to investors
- Conducted literature survey about the effectiveness of the Fama-French three factors model on China's A-share market
- Analyzed regression results by CAPM model and Fama-French model, implied stronger excess returns from small market capitalization stocks

Bank of China Dalian Branch — Dalian, China

Risk Analyst Intern — June 2019 - August 2019

- Improved bank loan issuing process by evaluating manufacturers operations through on-site due diligence check and analyzing financial statements and assisted account manager to prepare credit proposals
- Visited factories with account manager to better understand company's operations
- Collaborated with risk manager to analyze companies' debt balance, income and cash flow statements to evaluate debt-servicing capabilities

Stony Brook University — Stony Brook, NY

Teaching Assistant — September 2020 - May 2021

- Provided tutoring sessions for students on the principles of macroeconomics and microeconomics
- Liaised with students and professors to improve teaching methodologies

Projects

Boston University — Boston, MA

Stock Selection Strategy Based on Multifactor Model — September 2021 - December 2021

- Built stock selection strategies with team members to increase investor's returns and control risks
- Analyzed investment portfolio feasible set by simulating portfolio weights using Monte Carlo simulation
- Used shrinkage estimator to reduce error of sample covariance matrix, thus, to reduce estimated error of stock predictions

Stony Brook University — Stony Brook, NY

Income Inequality Research Project — September 2019 - December 2019

- Investigated causes and solutions of income inequality in 56 countries based on cross-sectional model analysis (R)
- Applied Ordinary Least Squares analysis method to find the linear regression between income and influencing factors including GDP growth rate, unemployment rate, and inflation

Skills

Programming: Python, R, SQL, C++, MATLAB, Microsoft Office Suite
Mathematics: Stochastic Calculus, Computational Methods, Time Series Analysis
Certifications: Bloomberg Market Concepts