# Tianyi Shi

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## SKILLS AND CREDENTIALS

**Programming**: Python, R, C++, E views, Tensor flow

**Mathematics**: Stochastic Calculus, Computational Methods, Time Series Analysis

**Certifications**: Bloomberg Market Concepts, Wind

**Spring 2022 Coursework:** Fixed Income Securities, Advanced Programming of Fintech, Economics of Fintech, Computational Methods of Mathematical Finance, Advanced Machine Learning Applications for Finance

## EDUCATION

**M.S. Mathematical Finance & Financial Technology** Expected January 2023
Boston University, Questrom School of Business Boston, MA

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

**B.A. Financial Engineering** June 2021
Southwestern University of Finance and Economics Chengdu, China

- Coursework: Derivative Financial Instruments, Financial Econometrics, Financial Risk Management

## EXPERIENCE

**Risk Analyst Intern** June 2020-September 2020
Huatai-PineBridge Fund Management Co., Ltd. Shanghai, China

- Analyzed the risk overflow effect using the EGARCH and VaR models to identify the price volatility in the Chinese and US cotton futures markets
- Downloaded ETF pricing data from Wind and Yahoo Finance, cleaned missing data and employed IOPV risk management index to monitor the volatility of the ETFs
- Performed statistical calculations to examine the liquidity of individual ETFs and presented the approximate distribution using regression analysis

**Investment Analyst Intern** June 2019-September 2019
China CITIC Bank Chengdu, China

- Assisted the supervisor in attracting potential housing buyer, analyzed and provided suggestions on mortgage strategies to the customers' requirement due to their deposit, salary, qualifications
- Used EViews and Stata to present the statistical returns of different funds with factors' ratio every week

**Quantitative Trader Intern** January 2018-March 2018
eToro Shanghai, China

- Made trading strategy and designed computer program for transaction with team members
- Collected economic news and presented to the director, took charge of organizing the final exhibition for the intern outcomes, compiled the speech draft and completed the presentation focusing on block chain

## PROJECTS

**Establishing Optimal Portfolio Using NLP and Multi-factor Model** Fall 2021

- In charge of collecting 90 types of factors of S&P 500 from Bloomberg terminal and cleaned the missing data
- Found 7 relative coefficient factors, using CAPM model to establish multi-factor model. Selected top 20, 50, 100 as three portfolios, used back-testing method to examine the results

## ADDITIONAL INFORMATION

**Languages**: Mandarin, English
**Interests**: Drawing, Skiing, Swimming, Chinese Zither, Oil Painting