Mengge (Maggie) Li

S17, Department of Mathematics, NUS   li.mengge@u.nus.edu

Computer Skills：Java, Stata, Eviews, R, C, SAS, Python, Julia, Matlab.

Certification：

- Completion for Bloomberg Market Concepts;
- SAS Certified Base Programmer for SAS 9;
- Certificate of online-business (students' online business training courses at Zhejiang University);

Language: English(fluent), Mandarin(native).

Education:

National University of Singapore, Singapore
PhD Candidate, Department of Mathematical, Jan 2019-Now

North Carolina State University, Raleigh, NC
Master of Science (MS), Financial Mathematics, Aug 2016-May 2018

Zhejiang University, Hangzhou, China
Bachelor of Science (BS), Finance, Aug 2012-June 2016

Academic project:

Creating Probability of Default(PD) model and Expect Loss(EL) model:

- Using SAS Enterprise Minor to create a logistic regression for building PD model for the mortgage data of Freddie Mac in 2000 years. And Using SAS create an EL model to calculate the total loss.
- Using SAS achieve K-fold validation (from Machine Learning), to test the validation for the PD model.
- Meng-ge Li, Jiaqi Wang, Yining Huang, Sangjun Sun: Expected Shortfall Predicting and Backtesting: Based on Gaussian Mixture Model (In preparation, 2018), The summer project thesis of North Carolina University
- Meng-ge Li, Meng Lu, Xuemei Wang: The price of the effective exploration of the Taobao market, the thesis for the SRTP Project of Zhejiang University.

Articles:

- Yi-Chao Yang, Meng-ge Li: Counting, Classification and Graphic Design of Sudoku, Pure Mathematics, 2013, 3, 257-269 (see http://www.hanspub.org/journal/pm.html).
- Meng-ge Li: The influence of IPO suspension mechanism in volatility of the Shanghai market, the Graduation thesis of Zhejiang University.

Some work experience:

- Summer in 2014: Intern, the Investment Banking Division of the Hangzhou branch of China Everbright Bank.
- Summer in 2015: Intern, the Venture Capital Department of Liyuan Group.
- Summer in 2016: Intern, Zhejiang University Academy of Internet Finance.

Achievements in North Carolina State University:

- Fall 2017: NCSU Financial Mathematics Graduate Fellowship
- Spring 2018: NCSU Financial Mathematics Graduate Fellowship

Achievements in Zhejiang University:

- 2013-2014 1st Semester: In the first session of "Wotu Cup" Hangzhou College Students Internet entrepreneurship competition, won the first prize with 30000RMB award.
- 2013-2014 1st Semester: Anticipated the first session of the "Wenzhou Bank Cup" Zhejiang provincial youth online business challenge, and won the fifteenth prize with 20000RMB award.
- 2014-2015 2nd Semester: Winner of the group bronze in the Choral Competition of the 2014 ninth Jinzhong Music Award of China.
- 2014-2015 2nd Semester: Winner of the group second in the chorus group of 2014 art performance of Zhejiang province universities.