



Xiao Li

Address: Via Silvestri,15, 20126, Milan, Italy

Email address: xiao.li@unimi.it **Phone number:** (+39) 3203858149

Date of birth: 20/08/1989 **Nationality:** Chinese

EDUCATION AND TRAINING

[30/09/2021 – Current] **PhD student in Economics**

University of Milan and University of Pavia

Address: Italy

[19/09/2018 – 23/03/2021] **Master's Degree**

University of Milan

Address: 20126, Milan, Italy

Field(s) of study: Economics and Finance- Curriculum Quantitative Finance

Final grade: 110/110 with honor

Thesis: Hedging Stock Index with Gold: New Evidence in China. Supervisor: Prof. LORENZO MERCURI

[19/10/2009 – 22/03/2018] **Bachelor's Degree**

University of Milan-Bicocca

Address: 20126, Milan, Italy

Field(s) of study: Economics of Banks, Insurance, and Financial Intermediaries

Final grade: 94/110

Thesis: Gambler's Ruin Problem. Supervisor: Prof. LEO PASQUAZZI

OTHER COURSES AND ACTIVITIES

[19/09/2018 – 23/03/2021] **University of Milan**

Courses:

- Laboratory of Numerical Finance and Option Pricing
- Advanced Laboratory in Financial Risk Management

Team Projects:

- An option hedging strategy analysis. In a four-person team, we tested a bullish vertical spread strategy on Apple's stock price.
- A risk management analysis with R. In a four-person team, we analyzed the copula, VaR, and ES of several selected stocks.
- A data mining analysis with R. In a three-person team, we used several ensemble algorithms to detect the causes of diabetes.

WORK EXPERIENCE

[30/04/2020 – 14/07/2020] **Internship**

University of Milan

City: Milan

Country: Italy

Main activities and responsibilities:

Internal Department Internship.

The primary task is to gather information and data about the public debt in Italy.

Tutor: Prof. ALESSANDRO MISSALE

[30/09/2015 – 01/02/2019] **Part-Time job**

Fashion Nail di Miao

City: Milan

Country: Italy

Main activities and responsibilities:

part-time worker

[30/06/2013 – 14/01/2014] **Internship**

Ping-An Insurance Taiyuan Branch

City: Taiyuan

Country: China

Main activities and responsibilities:

customer assistance and insurance advice.

LANGUAGE SKILLS

Mother tongue(s): Chinese

Other language(s):

Italian

LISTENING B2 **READING** C1 **WRITING** B2

SPOKEN PRODUCTION B2 **SPOKEN INTERACTION** B2

English

LISTENING B2 **READING** C1 **WRITING** B2

SPOKEN PRODUCTION B2 **SPOKEN INTERACTION** B2

French

LISTENING A1 **READING** A2 **WRITING** A1

SPOKEN PRODUCTION A1 **SPOKEN INTERACTION** A1

DIGITAL SKILLS**My Digital Skills**

R, Eviews, Stata, Gretl, C++.

knowledge skills

Banking & Actuarial techniques | Data Analysis & Data Mining | Statistics | Financial Mathematics | Corporate Finance | Risk Management