

JIMING LI

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Education

Temple University	08/2025-present
● Ph.D. student (Finance)	
National University of Singapore	08/2022-06/2024
● Master of Science (Quantitative Finance)	
University of International Business and Economics	09/2018-06/2022
● Bachelor of Economics (Quantitative Finance)	
● Thesis: Research and Application on Credit Rating Model of Green Bonds in China	

Research Experience

Effects of Skilled Labor Demand on Company Human Capital Disclosure 06/2024-02/2025

Research assistant advised by Prof. Mengqiao Du (NUS)

- Compiled a dataset of employee ratings by Python scraping, collecting data from 10,000+ companies on Glassdoor
- Developed a comprehensive H-1B dataset with more than 6,600 company-year entries by integrating Compustat, LCA, and I-129 petition data spanning 8 years
- Assisted in research conceptualization, designing disclosure metrics and performing data analysis

Financial Analysis of the Effects of Spot Bitcoin ETF 04/2024-12/2024

Research Assistant advised by Prof. Jing Nie, Prof. Jiangze Bian and Prof. Jun Deng (UIBE)

- Utilized financial indicators such as market depth, spread, VPIN, order imbalance and volatility to analyze Bitcoin market dynamics and provide multi-faceted insights
- Identified that the approval of a spot Bitcoin ETF policy increased the engagement of retail investors, improving the liquidity and increasing the efficiency of the Bitcoin market

Valid T-Ratio Inference for IV: Method of tF Critical Value Function 03/2023-06/2023

Research assistant advised by Prof. Wenjie Wang (NTU) and Prof. Liyu Dou (CUHK)

- Generated numerical results for conditional expectations of confidence intervals using the t-ratio method, Anderson and Rubin method, and the tF method, which adjusts the standard error based on the first-stage F-statistic in single-IV models
- Compiled visualizations using graphs, analyzed the results, and documented mathematical derivations and findings in a comprehensive report

Work Experience & Internship

China Great Wall Asset Management Co.,Ltd. 08/2024-08/2025

Full-time worker, Treasury Management and Operations Department

- Prepared daily cash position and fund movement reports for liquidity management
- Executed fund allocation tasks, ensuring timely and accurate disbursement of corporate funds
- Collaborated with the Information Technology Department to enhance the automated reporting of the Examination and Analysis System, contributing to the design and testing of the company's reporting system

Soochow Securities (Shanghai) 07/2023-08/2023

Intern, Financial Engineering Team

- Processed daily stock data and replicated price-volume correlation factors based on research reports, and enhanced existing factors using minute-level frequency data
- Compiled report manuscripts and developed presentation slides

Lion Global Investors (Singapore) 09/2022-03/2023

Intern, Artificial Intelligence of Investment Team

- Replicated the time-series factor momentum strategy from AQR's working paper, conducted backtesting, and compared results with benchmark strategies and S&P 500 index returns
- Maintained and updated the SQL database

Skills

- Language: Native in Chinese, Proficient in English (IELTS:7.0)
- Programming Languages: Python, MATLAB, SQL
- Skills: Microsoft Office, Latex