Danni Xu

Education

Rotman School of Management & Department of Economics, University of Toronto — Toronto, Ontario
Master of Financial Economics — *Expected June 2027*
- **Relevant Courses:** Corporate Financing II (MBA), Options and Futures Markets (MBA), Econometrics (MA), Microeconomics (MA), Financial Economics (MA)

Faculty of Arts & Science, University of Toronto — Toronto, Ontario
Bachelor of Science (Major in Economics and Statistics) — *Sep 2021 – Jun 2025*
- **Academics:** cGPA 3.96/4.0
- **Awards/Scholarships:** In-Course Academic Scholarship (2022-2025), Dean's List (2021-2025), Graduated with High Distinction
- **Relevant Courses:** Financial Economics (A+), Applied Econometrics (A+), Risk Management (A+), Time Series Analysis (A+), Ordinary Differential Equations (A+), Probability and Statistics (A+), Data Analysis II (A+)

Industry Certifications

- CFI: Accounting, DCF Valuation Modeling, Fixed Income Fundamentals, 3-Statement Modelling — *2025*
- Bloomberg Market Concepts: Equities, Terminal Basics, Economic Indicators — *2025*
- Coursera: SQL for Data Science — *2025*

Professional Experience

iA Global Asset Management — Torotnto, Ontario
Incoming Quantitative Equities Summer Analyst — *May 2026 – Aug 2026*

Q Wealth Partners — Toronto, Ontario
Quantitative Research Analyst Intern — *Sept 2025 – Dec 2025*
- Conducted macroeconomic research to define U.S. and global economic regimes, developing a framework to classify current regimes and forecast future shifts in collaboration with senior economics researchers

University of Toronto — Toronto, Ontario
Research Assistant | Supervisor: Dr. Soo Min Toh — *Sept 2024 – Apr 2025*
- Built a Python web scraper using BeautifulSoup to automate faculty email collection, reducing manual workload by 80%
- Developed an OpenAI API-based Python script to conduct thematic analysis on 70+ U.S. university statements
- Leveraged Excel to compile a dataset covering key institutional indicators for 70+ U.S. universities

Guotai Junan Securities — Shanghai, China
Quantitative Research Analyst Intern — *Jul 2024 – Sept 2024*
- Developed a MATLAB algorithm to extract sentiment signals from position-volume data across 30 futures contracts
- Built a MATLAB pipeline to compute 50-day rolling betas, identifying futures with abnormal exposure to standardized sentiment signals
- Applied mean-variance optimization to build portfolios of funds with high Sharpe ratios and minimized volatility
- Built a MATLAB backtesting system for daily P&L tracking and monthly portfolio rebalancing with CSI 300 index hedging

Research Experience

Multivariate Time Series Forecasting Using Machine Learning Techniques — Toronto, Ontario
Undergraduate Researcher, University of Toronto | Supervisor: Dr. Lijia Wang — *Sept 2024 – Apr 2025*
- Modeled the volatility of cocoa bean futures by fitting GARCH model to log-return data in Python
- Utilized Granger causality tests to assess the predictive power of weather variables on GARCH-modeled volatility
- Built and evaluated GARCH+LSTM and GARCH+GRU models using TensorFlow, integrating significant weather predictors

Personal

- **Technical skills**: Python, R Studio, Matlab, Excel, Tableau, Bloomberg Terminal, Capital IQ
- **Languages**: English, Mandarin
- **Interests**: Pilates, 35mm film photography (Fujifilm), R&B Music