Fengshuo Liu

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Education

Jinan University   Guangzhou, China
Jinan University-University of Birmingham Joint Institute (JBJI) – Dual Degree:

JNU BSc Information & Computing Science	(GPA: 85.5/100)	Sep. 2022 - Jun. 2026
UoB BSc Applied Mathematics	(GPA: 66.3/100)	Sep. 2022 - Jun. 2025

- Core courses: Linear Algebra & Linear Programming, Multivariable & Vector Analysis, Mathematical Finance, Integer Programming & Combinatorial Optimisation, Mathematical Modelling, Game Theory & Multi-criteria Decision Making, Applied Statistics, Numerical Solutions to Differential Equations

Academic Research

Jinan University   Guangzhou, China
Research Assistant – EEL(Evolutionary Ensemble Learning) Project   Oct. 2024 - Jun. 2025

- Led a three-month focused reading group on cutting-edge ML, with deep dives into attention mechanisms and a dedicated presentation on the Transformer and its practical applications.
- Employed evolutionary-ensemble computation to integrate heterogeneous models, conducted extensive back-tests, and refined strategies into a deployable system. Gained experience in quantitative trading and strategy building.
- Live-traded a strategy in A-share/ETF markets since Nov 2024 with new understanding; as of July 21th 2025: Sharpe 5.9, annualized return >235%, excess return 132%, max drawdown 20%, with huge luck.
- Identified cross-market robustness as the next critical challenge and proposed an environment-adaptive validation framework plus a hierarchical risk-control module to build a more scientific and resilient trading system.

Work Experience

Guosen Securities   Shenzhen, China
Securities Investment Headquarters Intern   Jul. 2025 - Present

- Conducted in-depth analysis of Vanilla and Barrier Options, developed comparative studies, and contributed to trading strategy development. Assisted in risk management and was trained on basic hedging strategies, gaining exposure to hedging techniques used to mitigate market risks.
- Leveraging AI tools , developed a Monte-Carlo pricing engine for equity-linked snowball autocallables — 20 k antithetic paths, daily knock-in/out checks—delivering PV and Delta in < 1 s with plug-and-play barrier/volatility surfaces

CITIC Securities   Guangzhou, China
Investment Banking Intern   Jul. 2024 - Oct. 2024

- Trained and became familiar with confirmations, walk-through tests, and basal audit procedures; under the guidance of senior associates and accountants, assisted in cleaning five years of audited statements for a Main-Board IPO prospectus, helped identify deteriorating revenue sustainability and a steep decline in foreign income, and participated in authoring a 20-page due-diligence memo that the VP adopted verbatim for the CSRC response.

Bank of China   Guangzhou, China
Corporate Banking Intern   Dec. 2022 - Feb. 2023

- Assisted in performing KYC and financial-statement screening for 100+ corporate and individual clients

Activities & Awards

First Honor Scholarship of JNU   Dec. 2023
Rewarded the first 2 students in the major based on comprehensive evaluation merit.

WorldQuant Challenge Bronze Level   Oct. 2023
Submitted an active factor of Chinese Top 3000 universe and reached the Bronze Level in the 2023 competition.

Languages

Cantonese(Native) ◇ Mandarin (Native) ◇ English (IELTS: 7.0) ◇ Japanese(Conversational)