XiaoXuan (Amaris) Liu

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EDUCATION

Cornell University, College of Engineering, Ithaca, NY
Master of Engineering in Financial Engineering, **current GPA: 4.00/4.00**   **Expected December 2024**

Beijing Normal University, Beijing, China
Bachelor of Science in Statistics, **GPA: 3.81/4.00**   **June 2023**

University of Pennsylvania, Philadelphia, PA
Exchange Student @ Wharton & SAS, **JD Scholarship (USD 15,000), GPA: 3.93/4.00**   **May 2022**

TECHNICAL INFORMATION

Research Projects: Classification of Bank Customers Based on **Machine Learning**, Topic and Sentiment Analysis on Restaurant Reviews Based on **Natural Language Processing**, Open-end Funds Rating Using **Machine Learning**, the Impact of **Digital Finance** Development on Corporate Social Security Compliance (Under direction of Changjiang Scholar Xun Zhang)

Awards: International - Meritorious Winner of 2021 Mathematical Contest in Modeling for American College Students, National - 1st Prize of 2021 Statistical Modeling Contest for Chinese College Students

Skills: Programming (Python, R, C, Stata, Eviews, SPSS); MS Office; Database (Wind, Bloomberg)

EXPERIENCE

Investment Intern, *China Greater Bay Area Tech Fund (100B CNY AUM National Fund)*, Beijing, China   **May to Aug. 2023**
- Independently performed in-depth research, valuation, interviews, and potential project screening on 30+ companies – covered new generation tech industries in AI (edge computing, servers), storage, chips (MCU, DDIC), automotive, etc.
- Collaborated and participated in negotiations with various prominent entities, including China's Greater Bay Area governments, Japan's ORIX Group, Korea's SK Group, & Saudi Aramco.

Quant Intern, *Deep Trading (Global Top 10 Crypto High Frequency Trading Company)*, BVI   **Nov. 2022 to Mar. 2023**
- Participated in cross-exchange and spot-future arbitrages, leveraging real-time stream feeds from APIs
- Worked on AWS Cloud, using Python to create functions and libraries for high-frequency financial data analysis (e.g., TickerTape, OrderSys), order analysis (MongoDB), and computational latency reduction
- Independently researched strategies based on NSGA-II algorithm and fuzzy systems, presenting findings to the CEO and all engineers to inspire trading ideas.

FOF Investment Intern, *CICC*, Beijing, China   **Sep. to Nov. 2022**
- Constructed FOF portfolios based on abilities quantified by the Fama-French model and TM model; realized an annualized excess return of 12% and 15% against an All-A Index and the CSI 300 Index, respectively
- Constructed style rotation strategy based on momentum effect of the fund style allocation, achieving a trading win rate of 65%, annualized return of 34%, maximum retracement of 20%, and Sharpe ratio of 2.2.

PE Secondaries Investment Intern, *Shenzhen Capital Group (China's Top3 PE)*, Shenzhen, China   **June to Sep. 2022**
- Developed valuation models, performed DPI/IRR calculations, prepared investment memo, industry research and due-diligence for Investment Committee approval to invest a Shenzhen-based 1B CNY AUM early-stage fund
- Analyzed VC/PE funds and underlying cases in such industries as medical, health, and semiconductor.

FinTech Investment Intern, *Tencent*, Shenzhen, China   **June to Sep. 2021**
- Worked on Strategic Asset Allocation (SAA) and Tactical Asset Allocation (TAA) structures; proposed and conducted a research Open-end Funds Rating using the PCA-SVM model, which was adopted by the company.

LEADERSHIP EXPERIENCE

Investment Analyst & Talk Host, *UPenn Quaker Venture Club*, Philadelphia, PA   **Jan. to May 2022**
- Organized and hosted 5 interviews with well-known venture capitalists, covering ESG, blockchain and deep tech.

Volunteer on educational equality and poverty alleviation, **emphasizing financial upgradation and support**   **2020 to 2023**
- Taught over 80 disadvantaged high school students during 2020 summer
- Assisted the poverty-stricken area Longbu in developing their B&B to help villagers increase income, etc.

ACTIVITIES/INTERESTS

Piano (Level 9/10); Ballroom Dancing (won first place in HKIC); Salsa; Going to Dog Parks