LEO LIU

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CAREER SUMMARY

Leo is a recent doctorate graduate from the University of New South Wales, School of Banking and Finance. My main research interests are laid in the intersection of corporate finance, industry organization and innovation. I am interested in measuring innovation at the individual, firm and economy level and studying how innovation affects firm value, economic growth and productivity. In addition, I am interested in using advanced statistical and machine learning techniques in applied finance, economics and management studies.

EDUCATION

University of New South Wales *March 2017 - 2021(expected)*
PhD in Finance
School of Banking and Finance

University of New South Wales *July 2015 - March 2017*
Master of Philosophy, Finance.
School of Banking and Finance

WORKING PAPERS

Manufacturing and Process Innovation, Productivity and Growth (with Elvira Sojli and Wing Wah Tham)
Boutique Conferences (invitation-only): Asian Innovation Economics Conference 2021, Business Financing and Banking Research Group Annual Workshop 2021, Macroeconomics Reading Group Workshop 2021

Measuring Carbon Emission intensity: the long view! (with Harrison Hong, Elvira Sojli and Wing Wah Tham)

Re-defining Industry Classification (with Roni Michaely, Elvira Sojli and Wing Wah Tham)

Clean Innovation (with Elvira Sojli and Wing Wah Tham)

Measuring CEO's General Ability by Recovering Boards' Perception (with Lixiong Guo)

Conferences: FMA 2017 semi-finalist for best paper award, CAFM 2017, AFBC 2017.

Easy to Parse, Easy to Trade (with Van Dang)
Conferences: Asian FA 2019, FMA 2019, FIRN 2019

TEACHING EXPERIENCE

UNSW PhD Teaching Fellow (2020, 2021)
Lecturer-in-Charge

- FINS5517 Applied Portfolio Management (T3, 2021)
- MFIN6201 Empirical Techniques and Application in Finance (T2, 2020; T1, T2 2021)

- MFIN6210 Empirical Studies in Finance (T2, 2020, T3, 2020)

WORKING EXPERIENCE

Rozetta (formerly CMCRC) March 2017 - June 2018
Research Consultant

· Development of Research Platform (www.mqdashboard.com) to assist regulators and stock exchanges in assessing market quality and the effects of market design changes. Primary roles include developing algorithm and metrics of market quality assessment; Producing research reports to regulator and exchanges to assist their decision-making.

TECHNICAL SKILLS

A Python developer, contributed to scientific packages such as pandas.

Proficient in distributed computing systems such as Apache Spark, Apache Hadoop, SAS, Dask, also in database systems such as SQL of many variants, e.g. Postgres; NoSQL of many variants, e.g. MongoDB.

Proficient in scientific packages such as SAS, Stata.

Proficient in many analytics areas such as NLP, machine learning models such as trees and deep learning.

Proficient in other general purpose language i.e. Rust

LANGUAGE

Chinese - Native
English - Fluent

NATIONALITY

Australian Citizen

REFEREES

AProf. Wing Wah Tham
University of New South Wales
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AProf. Elvira Sojli
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AProf. Rik Sen
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UNSW Business School
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