

LEO LIU

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EDUCATION

University of New South Wales
PhD in Finance
School of Banking and Finance

March 2017 - 2021(expected)

University of New South Wales
Master of Philosophy, Finance.
School of Banking and Finance

July 2015 - March 2017

WORKING PAPERS

Product Commercialization (with Wing Wah Tham and Elvira Sojli)

Product and Process Innovation (with Wing Wah Tham and Elvira Sojli)

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

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

Easy to Parse, Easy to Trade (with Van Dang)

Presentations: Asian FA 2019, FMA 2019, FIRN 2019

Understanding Executive Compensation via Machine Learning

TEACHING EXPERIENCE

Lecturer-in-Charge

- MFIN6201 Empirical Techniques and Application in Finance (T2, 2020, T1, 2021)
- MFIN6210 Empirical Studies in Finance (T2, 2020, T3, 2020)

WORKING EXPERIENCE

CMCRC

Research Consultant

March 2017 - June 2018

- 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.

Medium level for other languages such as Golang, R, Julia

LANGUAGE

Chinese - Native

English - Fluent

NATIONALITY

Australian Citizen

EXTRA-CURRICULAR

2010 Dota championship in Gold Coast and Brisbane.

2012 Sing My Song TV show competition Sydney area top 10 finalists.

A good (but non-professional) table tennis and basketball player.