Yiting Liu

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Education

Faculty of Behavioural, Management and Social Sciences (BMS), University of Twente

Nov.2022-Now

Research Interests: Credit Risk Modeling; Graph Theory; P2P Lending

Alliance Manchester Business School, University of Manchester

Sep.2021-Oct.2022

Manchester, UK
Master of Science, Quantitative Finance
• Distinction
• Main Courses: Stochastic Calculus for Finance, Scientific Computing, Time Series Econometrics, Credit Risk Measurement and Management, Generalized Linear Models and Survival Analysis

School of Management, Fudan University Jun.2017-Jun.2021

Shanghai, China
Bachelor of Science, Statistics
• GPA: 3.46/ 4.00
• Main Courses: Mathematical Analysis, Linear Algebra, Probability Theory and Mathematical Statistics, Statistic Software, Applied Multivariate Statistical Analysis, Sampling Survey, Stochastic Processes, Categorical Data Analysis

Publications

• Liu, Y., Osterrieder, J., Hadji Misheva, B., et al. (2023). Navigating the Environmental, Social, and Governance (ESG) landscape: Constructing a robust and reliable scoring engine - Insights into Data Source Selection, Indicator Determination, Weighting and Aggregation Techniques, and Validation Processes for Comprehensive ESG Scoring Systems. *Open Research Europe, 3*(119).
• Liu, Y., Baals, L. J., Liu, Y., Osterrieder, J., & Hadji-Misheva, B. (2023). Leveraging Network Topology for Credit Risk Assessment in P2P Lending: A Comparative Study under the Lens of Machine Learning. Manuscript submitted for publication to Expert Systems with Applications.
• Liu, Y., Baals, L. J., Liu, Y., Osterrieder, J., & Hadji-Misheva, B. (2023). Dual Centrality Measures in Network for Enhanced Default Prediction in P2P Lending. Manuscript to be submitted for publication to Finance Research Letters.
• Liu, Y., Baals, L. J., Liu, Y., Osterrieder, J., & Hadji-Misheva, B. (2023). Alpha Threshold Tuning: An Edge Pruning Approach to Network Simplification for Improved Default Prediction in P2P Lending. Manuscript to be submitted for publication to Finance Research Letters.

Memberships in Scientific Committees and Scientific Reviewing Activities

• Membership , MSCA Industrial Doctoral Network: Digital Finance, 2023 - 2027.
• Hired PhD student, Swiss National Science Foundation (SNSF) project: Network-based credit risk models in P2P lending markets. 2022 - 2025.

• Membership, COST Action CA19130 Fintech and AI in Finance, 2022 – 2025.

AWARDS & SKILLS

▪ Awards: Third prize of Fudan university scholarship.
▪ Language skills: IELTS: 7; exchange student experience in Switzerland, proficient in English communication, English working environment.
▪ Computer skills: proficient in C++, R, SAS language programming capabilities.