Weizhi Liu

Curriculum Vitae



"Impossible is nothing if you dare to challenge!"

Education

2010.09-now Bachelor of Industrial Engineering, Nanjing University.

Rank:3/33 GPA:4.39/5.00

2010.09-now Minor in Financial Engineering, Nanjing University.

Publication & Working Paper

Title Make Wise Use of Every Drop

Supervisors Associate Professor Lee Juan & Associate Professor Qu Hui

Received By Mathematical Modeling And Its Applications, Volume 2, 2013

Description

- Outstanding Winner(0.2%) and INFORMS Prize Recipient(0.05%) in 2013 Mathematical Contest in Modeling¹held by COMAP, sponsored by INFORMS, MAA, and SIAM.
- A grey prediction model was used to forecast water gap between demand and supply across China during 2013~2025.
- Adopted four models to address water transfer, water storage, desalinization and water conservation to handle the severe water shortage issues.
- Interpreted the interplay between four strategies, namely whether they
 are substitutes or complements in terms of water demand uncertainty
 and area properties.

Title Joint Distribution Center Model in University Community

Supervisors Professor Zhou Jing & Dr. Lee Min

Received By China Business and Trade, Issue 6, 2013

Description

- Achievement of our "National Students Research Training Program" concerning joint distribution center and the last mile problem.
- Scales, densities, locations, operations and profit model of joint distribution center has been studied roughly.

¹The description of MCM 2013 Problem B: Water, Water, Everywhere can be viewed in http://www.comap.com/undergraduate/contests/mcm/contests/2013/problems/

Title Verification of Option Parity Relations in Domestic Warrants Market of China

Supervisors Associate Professor Zhu Hongliang

Received By 2013 International Conference on Education and Education Management

Description

- An empirical study of option parity relations in domestic warrants market of China has been analyzed.
- Black-Scholes Model has been used to adjust the call price to make the strike price of call/put option equivalent.
- A linear regression model and wilcoxon signed-rank test have been conducted to verify the parity relations.

Title How Social Preference and Bounded Rationality Effects Pricing on A Supply Chain

Supervisors Associate Professor Lee Juan

Description

- A two-echelon supply chain with a supplier as Stackelberg Game's leader and a retailer as follower has been analyzed.
- A utility model and multinomial logit choice model have been adopted to depict people's social preferences and bounded rationality.
- Apart from theoretical analysis, Associate Professor Lee Juan, Assistant Professor Wang Yulan Amanda from PolyU, HK and I have conducted a series of economic experiment to collect real decision data.
- Structural estimation and some hypothesis tests were conducted via software R software. Learning effect and bullwhip effect will be studied later.

Awards

2013.02 INFORMS Prize Recipient, The Mathematical Contest in Modeling (0.05%)

2013.02 Outstanding Winner, The Mathematical Contest in Modeling (0.2%)

2011.07 Secondary Prize, Google Summer Students Blog Share Competition (0.3%)

2011/2012 Outstanding Volunteer, the $4^{th}/5^{th}$ Google Warm China Cup

2011.12 Top2, the 2^{nd} Nanjing "JinWeiNing Inc" Logistics and Supply Chain Innovation Competition (5%)

Computer skills

Basic LATEX, Emacs, Netlogo

Intermediate Python, R, C++, Git, z-tree

Advanced Matlab, Octave