

Weizhi LIU

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Education

NUS :: Department of Industrial Systems Engineering and Management

Singapore

MULTI-OBJECTIVE SIMULATION OPTIMIZATION, PH.D.

2014.08-2018.11

- Research Topic : Ranking and Selection, Optimal Computing Budget Allocation, Randomized Search, Simulation Analytics.

Nanjing University :: Department of Management Science and Engineering

Nanjing, China

FINANCIAL ENGINEERING, B.ECON; INDUSTRIAL ENGINEERING, B.ENG.

2010.09-2014.06

- Financial Engineering: Accounting, Corporate Finance, Econometrics, Equity Analysis, Financial Economics, Financial Engineering, Financial Markets Microstructure, Financial Risk Management, Fixed Income Securities, Macro/Microeconomics, Structured Finance Products.
- Industrial Engineering: Operations Management, Operations Research, Supply Chain Management.

Experience

National University of Singapore

Singapore

RESEARCH FELLOW, CENTRE OF EXCELLENCE IN MODELLING AND SIMULATION FOR NEXT GENERATION PORTS

2018.10-Present

- Optimal Computing Budget Allocation for Binary Classification with Label Noises
- Design for High-Performance Framework of Multi-fidelity Simulation Optimization
- Automatic Stowage Planning for American President Lines Ltd.
- Online Vehicle Routing Under Stochastic Demands Using Approximate Dynamic Programming

WorldQuant LLC

Singapore

PART-TIME RESEARCH CONSULTANT (QUANTITATIVE RESEARCHER)

2018.09-Present

- Developed near 400 quantitative trading strategies/alphas on the WorldQuant's WebSim platform to seek abnormal returns and statistical arbitrage in the US, European and Asian markets.
- The idea of my strategies comes from the utilization of various data sources (e.g., price/volume, fundamental data, analyst estimate data, sentiment data, news data, and options data).
- Most strategies have high Sharpe ratios (~ 2.2), stable annualised returns ($\sim 10\%$, after neutralisation), low maximum drawdown ($\sim 2\%$) and moderate daily turnover ($\sim 18\%$).
- One among the top strategies has one and half year out-sample Sharpe ratio 5.26, 15.40% annualized return, 16.35% margin, 18.83% daily turnover, and ten-year in-sample Sharpe ratio 3.47, 13.63% annualized return, 13.40% margin, and 20.34% daily turnover, see <http://greenwicher.com/me/misc/stock-long-short-trading-strategy-asi-top1500-price-volume-earnings.pdf>.
- Some trading strategies perform quite well even in a highly liquid stock pool (e.g., Russell top 200).
- Ranked the 1st place in the region of China and Singapore for the WorldQuant Spring Alphathon, 2017.
- Best Record: top 10 in the world.

Martian Capital Management PTE. LTD.

Singapore

QUANTITATIVE RESEARCHER INTERN

2018.03-2018.09

- Developed an automatic framework in Python to identify and visualize promising leading indicators for the prediction of the forward return of month-1 future contract of WTI/Brent Crude/Heating Oil/RBOB Gasoline/Gasoil.
- Developed a flexible backtesting framework in Python to cross-validate various multi-period strategies (and hyper-parameters) and generate a detailed tear sheet report via LaTeX.
- Developed several machine-learning-based multi-factor long-short trading strategies with three years out-of-sample Sharpe ratio 1.4++ based on 6-years weekly fundamental data from the U.S. Energy Information Administration and daily price data from Thomson Reuters.

ADVANCE.AI

Singapore

DATA SCIENTIST INTERN

2017.07-2017.10

- Proposed two graph-based anti-fraud algorithms (community and anomaly detection) for GoJek in Hive SQL and Spark to identify fraudulent drivers/customers with abnormal topological structures in the co-occurrence graph.
- Deployed Tableau/Gephi dashboard to visualize the communities of fraudulent drivers/customers.
- Conducted feature engineering and applied isolation forest, ensemble supervised learning to predict fraudulent and abnormal scores for the given email addresses.

Honors & Awards

- 2019.01 **Passed FRM Part 2**, Global Association of Risk Professionals
- 2018.08 **Passed CFA Level I**, CFA Institute
- 2017.04 **Gold Medal**, WorldQuant Global Alpha Building Competition
- 2017.03 **Level 5 (Finalist)**, Google FooBar Coding Challenge
- 2014.05 **Graduate of Excellence**, Nanjing University
- 2013.02 **INFORMS Paper Award (0.04%, 2/5536)**, The Mathematical Contest in Modeling
- 2013.02 **Outstanding Winner (0.2%, 11/5536)**, The Mathematical Contest in Modeling

Publications

- [1] Weizhi Liu*, Siyang Gao, and Loo Hay Lee. A partition-based random search for multi-objective optimization via simulation. Under Review, 2019.
- [2] Louis Douge, Chenhao Zhou*, Weizhi Liu, Yanchunni Guo, Loo Hay Lee, and Ek Peng Chew. Online vehicle routing under stochastic demands using reinforcement learning. Under Review, 2019.
- [3] Weizhi Liu*, Haobin Li, Hui Xiao, Loo Hay Lee, and Ek Peng Chew. Optimal computing budget allocation for binary classification with noisy labels and its applications on simulation analytics. In *Proceedings of the 2019 Winter Simulation Conference*. IEEE, 2019.
- [4] Juxin Li, Weizhi Liu*, Giulia Pedrielli, Loo Hay Lee, and Ek Peng Chew. Optimal computing budget allocation to select the non-dominated systems - a large deviations perspective. *IEEE Transactions on Automatic Control*, 2018.
- [5] Chenhao Zhou*, Haobin Li, Weizhi Liu, Stephen Aloisius, Loo Hay Lee, and Ek Peng Chew. Challenges and opportunities in integration of simulation and optimization in maritime logistics. In *Proceedings of the 2018 Winter Simulation Conference*, pages 2897–2908. IEEE, 2018.
- [6] Weizhi Liu*, Siyang Gao, and Loo Hay Lee. A multi-objective perspective on robust ranking and selection. In *Proceedings of the 2017 Winter Simulation Conference*, pages 2116–2127. IEEE, 2017.
- [7] Weizhi Liu, Juan Li*, Di Zhang, and Wei Chen. Fairness’s effect on the pricing decisions of the supply chain. *Journal of Management Sciences in China*, 20(7):115–126, 2017.
- [8] Cenying Yang, Wei Chen, and Weizhi Liu*. Make wise use of every drop. *Mathematical Modeling and Its Applications*, 2(5–6):75–89, 2013.
- [9] Cheng Ji*, Weizhi Liu, and Huiwen Chen. Verification of option parity relations in domestic warrants market of china. In *Proceedings of 2013 3rd International Conference on Social Sciences and Society(ICSSS 2013)*, 2013.
- [10] Cheng Ji*, Mengyi Niu, Weizhi Liu, and Jinyang Han. Joint distribution center model in university community. *China Journal of Commerce*, 11:091, 2013.