

# Jinsha Liu

1721 Pauline Blvd Apt 4, Ann Arbor, MI 48103  
434-326-8133 | Jinsha.Liu.ZH@Gmail.com

## EDUCATION

### University of Michigan

*Master of Science in Quantitative Finance and Risk Management*

Ann Arbor, MI

2017 -PRESENT

### University of Michigan

*Bachelor of Science in Mathematics of Finance and Risk Management*

Ann Arbor, MI

2015-2017

Course Highlights: Advanced Calculus, Probability Theory, Numerical Methods, Stochastic Process, Econometrics

GPA: 3.95/4.00

Awards: University Honors (Fall 2015, Winter 2016), Graduated With Highest Distinction (top 3% of the school)

## EXPERIENCE

### Morgan Stanley Huaxin Funds

*Intern, Financial Quantification Department*

Shenzhen, China

June 2015 - July 2015

- Studied and explored the correlation between the large-cap market and the small-cap market in China stock market.
- Constructed a timing model based on several signals from prices of stocks in large-cap market and small-cap market to assist decision makings for fund managers.
- Evaluated the timing model by conducting the simulation of a portfolio which adjusted its position according to the timing model based on China stock market data between 2009 and 2015.

### CCB Principal Asset Management

*Intern, Financial Quantification Department*

Beijing, China

May 2017 - July 2017

- Researched factors modeling of bank stocks to rebuild the factors models of non-bank financial intermediaries stocks.
- Programmed portfolio models in MATLAB to examine the effectiveness of selecting stocks of nine common factors(BP, CFP, EP, SP, Debt2Asset, GNetProfitTtm, GOperProfitTtm, GOperRevTtm, Net Profit) and a set of momentum factors(with period 2 weeks, 1 month, 2 months, 4 months, 6 months).
- Created a multiple factors model combining two factors and simulated its outcome based on China stock market data between 2009 and 2016 to improve the stock selection in non-bank financial intermediaries.
- Enhanced communication skills by presenting results to department managers and other researchers during the department meeting.

## SKILLS & AFFILIATIONS

- Chinese(Mandarin) - Native Speaker, English - Fluent
- Coding in C++, Matlab, STATA, R&R Commander
- Active Member of Golden Key International Honor Society
- Active Member of The Honor Society of Phi Kappa Phi