

# Yunting, Liu

School of Business, Sun Yat-Sen University, GUANGZHOU, China

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## Education

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***School of Business, Sun Yat-Sen University, GUANGZHOU, China*** M.S. 09/2022 – 06/2025

Academic Supervisor: Prof. Yirong Huang

GPA: 90/100

Courses: Data Analysis and Visualization by R (90), Natural Language Processing (95).

***School of Business, Sun Yat-Sen University, GUANGZHOU, China*** B.S. 09/2018 – 06/2022

Academic Supervisor: Prof. Keming Wang

GPA: 88/100 (Ranking: 24/145)

Courses: Advanced Mathematics (97, ranked 1/147), Linear Algebra (98, ranked 12/147), Probability Theory (92, ranked 11/147), Entrance to Java Programming (87), and Machine Learning Programming (89).

## Research Experiences

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➤ ***A Multimodal Framework of Sentiment Recognition, Volatility Forecasting, and Investment Strategy***

09/2022 – Present

- **Developed a Multimodal Sentiment Analysis Framework:** Integrated language models with LSTM networks to analyze video data, leading to improved volatility prediction models. Designed and implemented option arbitrage and index timing strategies, resulting in enhanced prediction accuracy and increased strategy returns.

➤ ***Corporate Greenwashing Behavior, Green Credit and Financing Capability: Empirical Evidence Based on Text Analysis*** 09/2021 – 07/2022

- **Led Research on Environmental Disclosures:** Designed and executed research, including data collection and empirical analysis. Applied text analysis to quantify environmental disclosures and examined the impact of green credit policies on corporate greenwashing, focusing on ownership, size, and industry type.

## Publications

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- **Y Liu**, Y Huang\*, A novel prefix-tuning T5 model for financial news sentiment classification and volatility forecasting. (under review at *Journal of Forecasting*)
- **Y Liu**, Y Huang\*, A Multimodal Deep Learning Framework for Constructing a Market Sentiment Index from Stock News. (under review at *Big Data Research*)
- **Y Liu**, Y Huang\*, Forecasting Stock Index Volatility based on Novel Hybrid Models with Multimodal Sentiment. (under preparation)

## Honors and Awards

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- First Class Scholarship of Sun Yat-Sen University 09/2022, 09/2023
  - Excellent Graduation Thesis, Sun Yat-sen University 06/2022
  - College Students' Innovation and Entrepreneurship Project 09/2021
  - Second Class Scholarship of Sun Yat-Sen University 09/2021, 09/2020, 09/2019
  - Third Prize of the Global Management Challenge (China Region) 05/2019

## Other Information

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- Languages: Chinese(Mandarin, native), English(CET-4, 558; CET-6, 522; IELTS, 6.5)
  - Programming and Software: Python, Java, R; Matlab, Origin, Stata
  - Typesetting: MS Office, LaTeX
  - Hobbies: Swimming, Photograph, Jogging, Badminton