Yang Liu

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EDUCATION

Columbia University in the City of New York   **(expected) 9/2016 – 12/2017**

Master of Arts in Mathematics of Finance (MAFN Program)
- Coursework: Statistical Inference / Time-Series Modelling, Stochastic Processes - Applications, Programming for Quantitative and Computational Finance, Fixed Income Portfolio Management

City University of Hong Kong   **9/2012 – 7/2016**

Bachelor of Business Administration (First Honor), major in Finance, minor in Mathematics
- **CGPA (Major GPA):**   **4.0/4.3 (4.3/4.3) (Rank: 1/685)**
- GRE Mathematics Subject: 880 (93% below)
- HKSAR Government Scholarship 2015/2016 (Top 1%)
- Second Prize of National Mathematics League in China (Top 0.1%)
- Ever received four Math PhD offers from three universities in USA and one of the best universities in Asia
- Relevant Coursework: Stochastic Calculus, Derivatives & Risk Mgt, Quant Methods in Finance, Numerical Methods, Applied Statistics, Analysis, Linear Algebra, Probability & Statistics, Computing Math Lab (all A+)

EXPERIENCE

Department of Mathematics, City University of Hong Kong   **9/2015 – 8/2016**

Robust Stochastic Approximation (research project under Prof. Xiang Zhou)
- Conducted research in theory and implementations of the classical, robust and mirror descent stochastic approximation approaches to stochastic optimization and convex-concave stochastic saddle point problems
- Proved that a modified stochastic approximation approach outperforms the sample average approximation method for certain stochastic optimization and saddle point problems and showed the numerical results
- Applied recursive algorithms Kalman filter, Robbins-Monro algorithm and Kiefer-Wolfowitz procedure

China Investment Securities, Shenzhen, China   **5/2015 – 7/2015**

Analyst - OTC Market Management Division
- Wrote evaluation reports for companies planning IPOs in the New Third Board market (considered as Chinese version of NASDAQ), e.g. 833581.OC, 430596.OC, 831260.OC and so on
- Conducted due diligence with colleagues, doing in-depth research on industrial overviews and potential growth factors in order to achieve reasonable valuations
- Projected the financial performance of target companies in the future, evaluated their competency among the competitors and developed financial models to evaluate enterprise value of target companies

Department of Management Sciences, City University of Hong Kong   **2/2015 – 6/2015**

Research Assistant (under Prof. Guangwu Liu)
- Worked on the project A Kernel Method for Pricing and Hedging American Path-Dependent Options
- Utilized Bloomberg Terminal to collect financial data regarding American path-dependent options and found the factors influencing the price which were not considered in the Black-Scholes Model

ADDITIONAL

Bloomberg Aptitude Test Hall of Fame (98%, Top 5 scorer in the Asia Pacific region)
Other languages: Mandarin (Native), Cantonese
Computer skills: C++, VBA, MATLAB, SAS, R, Python, Bloomberg, Capital IQ