Ruiqi (Rickie) Liu

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EDUCATION

Columbia University   **New York**   *expected Dec 2017*

Master in Mathematics of Finance

- Core courses: Fixed Income/ Multi-Asset Portfolio Management/ Time Series Modeling/ Risk Management
- Awarded *Chinese Government Scholarship* covering full tuition and living expenses in the U.S.

Central University of Finance & Economics   **Beijing**   *Sept 2012- Jun 2016*

BS in Economics minor in math, *Bilingual Experimental Class*   GPA: 90.62/100

- Scholarship for Academic and Leadership achievements(top 7%) for two consecutive years
- Coursework: Applied Statistics/ Risk Management/ Accounting/ Stochastic Process/ Real Analysis

PROFESSIONAL EXPERIENCE

Intern, AngelCrunch, Venture Capital Investment   **Beijing**   *Feb 2016-May2016*

- Classified and evaluated 200+ Business Plans, made in-depth research in related areas, and presented results in weekly meetings with investment managers.
- Led interview with entrepreneurs for further financial advisory, mainly concentrated on consumption upgrade.
- Assisted in road-show twice, helped listed investor and institutional investor target investment programs.
- Followed up AngelCrunch Index Fund, search for potential investment opportunities.

Intern, Deloitte Touche Tohmatsu, Enterprise Risk Service IT risk   **Beijing**   *Jul2015-Nov2015*

- Led meetings with clients, typically department directors, to efficiently facilitate business risk evaluation process.
- Collected and analyzed performance records through participating in internal audit, assisted in audit working paper, drafting the presentations.
- Earned "Exceed Expectation" in the final Performance Rating by manager in charge.

Data Analyst, Lingyi Investment Consultancy Corporation,   **Shanghai**   *Jul 2014-Aug 2014*

- Performed research and analysis on Chinese house re-mortgage P2P industry, extracted data from database using SQL.
- Updated database weekly on a daily basis using python Web crawler, monitored and targeted business risks.
- Independently drafted a commercial report on Chinese house re-mortgage P2P industry, its final edition got 500+ read record on social platform.

PROJECTS AND OTHER ACTIVITIES

Fixed Income Portfolio Management, Columbia University   *Sept 2016-Dec 2016*

- Constructed a fixed income portfolio with 10 bonds within assigned set of limits, made an annualized return of 2.4%.
- Monitored performance of the portfolio by downloading real data Bloomberg Terminal.
- Hedged the portfolio risk by using swaps, futures and trading strategies (flattener & butterfly) and maintained the DV01 exposure under the limit.

Risk Calculation System, Columbia University   *Dec 2016*

Programming language: Matlab

- Developed a user-friendly VaR calculating system that can output the portfolio VaRs with different model assumptions by inputting the historical stock prices and implied volatilities
- VaRs are computed through three different methods and are automatically back-tested

Leader, Contemporary Undergraduate Mathematical Contest in Modeling (CUMCM)   *Oct 2014*

- Constructed model using Dynamic Programming and Space geometry, read 30+ articles about aerodynamics.
- Calculated the dynamic process of the spacecraft, simulated its taking-off trajectory using Matlab.

SKILLS & INTERESTS

- Skills: R, Excel(VBA), Matlab, Stata, Python,SQL, Access, Word, PowerPoint, Bloomberg Terminal
- Interests: Erhu (7 years), Yoga, Swimming, Travelling, FRM part II candidate, CFA level I
- Language: English, Mandarin(Native)