SHIYU (WILL) LIAN

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EDUCATION

Columbia University New York, NY, USA
M.A. in Mathematics of Finance (expected – Dec. 2017)
- Relevant Coursework: Multi-Asset Portfolio Management, Programming for Quantitative and Computational Finance, Time Series Modeling, Stochastic Processes, Stochastic Methods in Finance, Numerical Methods in Finance

University of Illinois at Urbana-Champaign Urbana, IL, USA
B.S. in Electrical and Computer Engineering, Minor in Business, GPA: 3.76/4.00 (Aug. 2012 – May 2016)
- Awards: Dean's List (5 semesters), Edmund J. James Scholarship, Leung Student Venture Award, Honors at Graduation

National University of Singapore Singapore, Singapore
Summer Exchange Program (June 2014 – July 2014)

PROFESSIONAL EXPERIENCE

CSOP Asset Management New York, NY, USA
Investment Research and Marketing Strategy Intern (Jan. 2017 – Present)
- Collect market data to analyze financial performance of portfolios using Excel and Bloomberg and generate weekly investment performance reports
- Participate in institutional client management and business development by preparing client presentations in PowerPoint and institutional communications

Fuli Investment Dalian, Liaoning, China
Sales and Trading Analyst Intern (Dec. 2016 – Jan. 2017)
- Assisted traders to make next day trading strategies by compiling and analyzing today trading results and current macro market news
- Contributed to improve quantitative trading algorithm by reporting trading results to Quantitative Research Department, and also reported newest research findings back to trading floor

CITIC Securities Beijing, China
Quantitative Analyst Intern (June 2016 – Aug. 2016)
- Provided quantitative support for investment decision making by performing market data analysis and building interactive data visualization tools using Python
- Assisted trader by implementing Excel add-in functions for some trading algorithms, such as Delta Hedging, using C++
- Contributed to improve the company's investment profit by 5.6% by modifying existing trading algorithm using Python

CITIC Securities Changchun, Jilin, China
Investment Banking Analyst Intern (Dec. 2015 – Jan. 2016)
- Collected, complied and analyzed information about more than 50 companies in PowerPoint and presented it to clients to assist clients to have a better understanding of their potential M&A targets
- Analyzed more than 30 companies, performed financial modeling and used Comparable Analysis and DCF methods to value companies in Excel to assist clients to narrow down the potential M&A targets

PROJECTS

American Option Pricing in Three Different Methods in Matlab (Oct. 2016 – Dec. 2016) New York, NY, USA
- Implemented Binomial Option Pricing Model, Monte Carlo Simulation and Finite Difference Method in Matlab to calculate the price of American Option; compared the results and analyzed strength and weakness for each method

LEADERSHIP

Vice President, Eta Kappa Nu (HKN), Corporate Committee (Sep. 2015 – May 2016) Urbana, IL, USA

SKILLS

- **Programming:** Proficient in Excel, C++, Python; Experience in Matlab, Java, VBA, R
- **Languages:** English, Chinese (Mandarin), GRE:329/340 with 170/170 in quantitative score
- **Certificate:** CFA Level 1 Candidate