Yuchen (Ethan) Liu

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EDUCATION

Rensselaer Polytechnic Institute **NY, U.S.**
Master of Science in Quantitative Finance *2017.08 – 2018.12*

Northeastern University **China**
Bachelor of Science in Financial Engineering *2013.09 – 2017.06*

PROFESSIONAL EXPERIENCE

New York Stock Exchange/ICE **New York City, NY**
Quantitative Analyst(consultant), Equity Index *2019.06 - present*

- Work in NYSE/ICE Global Equity Index Group. Research, develop, and automate new NYSE indexes by using proprietary quantitative models and third party partnered investment strategies.
- Handle time-sensitive challenges for product values, which require a deep understanding of specific models, data sources, and pricing system functionality.
- Operate production level daily index calculation, rebalance portfolios on hundreds of indexes, covering different countries, asset classes and sectors.
- Utilize Python and SQL to build end-to-end automated systems.
- Troubleshoot real-time data feed issues. Streamline and optimize existed processes.

GSA Capital Partners (Award-winning quant hedge fund with 9bn AUM) **New York City, NY**
Quantitative Research Intern, Systematic Equity *2018.09 – 2019.03*

- Focus on mid-short term market-neutral long/short systematic Stat-Arb strategies in US Equity.
- Work collaboratively with PM and Senior Researchers. Help the team set up Terabyte level database for research and production and explore new alternative datasets (Python & SQL).
- Utilize large datasets like Thomson Reuters, Axioma and IHSMarkit for predicting and testing statistical market patterns. Build, refine and update Alpha signals for research and production.
- Preprocess and update datasets daily/hourly for production/research data-driven strategies.
- Conceptualize and develop short term Stat Arb strategies in the US Equity Market. Generate and test ideas based on research papers, books and exclusive insights.
- Develop and refine research-level strategies: Dispersion strategy with 1.3 Sharpe and 4% daily turnover; Reversion/Sentiment Strategy with 3.0 Sharpe and 70% daily turnover.

Preston Asset Management **Shanghai, China**
Quantitative Research Intern *2016.09 – 2017.08*

- Conducted research on Pairs Trading strategies in Asia stock, ETF and index futures market.
- Developed and implemented mid-short term Quantitative Timing
- Generated, back-tested and evaluated the CTA strategies and executed the simulated trade in commodity futures market.

TRADING & INVESTING EXPERIENCE

- Student Fund Manager of RPI James Fund (NY, U.S.) from Jan.2018 to May.2018. Managed portfolio (AUM $125,000) consists of diversified ETFs. Great passion for stock/futures market and solid buy-side knowledge & experience in US and AxJ markets. 6-years' experience in investing real-time stock market, commodity futures market and ETFs.

SKILLS

- **Python**: Parallel computing with PySpark, OOP, machine learning, conceptualize strategies.
- **SQL (Microsoft & Oracle):** Set up database, handle large dataset and interact with Python.
- **Machine Learning & Big Data Analytics:** Hands on experience in cutting-edge machine learning, NLP, Regression Analysis, Time Series Analysis and Data Engineering.
- Strong interest in systematic portfolio construction/optimization.
- Intermediate experience in using R, MATLAB and VBA programming.