Yuchen (Ethan) Liu

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**EDUCATION**

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| --- | --- |
| **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, 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.
* Utilize Python, SQL and VBA to build end-to-end automated systems.
* 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.
* Troubleshoot real-time data feed issues. Streamline and optimize existed processes.

**GSA Capital Partners New York City, NY**

*Quantitative Research Intern, 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.