

Yuqi Liu

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EDUCATION

M.S. in Financial Analytics , Stevens Institute of Technology Hoboken, NJ	August 2017 - May 2019
STEM verified degree Graduate Certificate in Financial Statistics	GPA: 4.0/4.0
Course Work: Statistical Learning Algorithms, Time Series (GARCH), Data Visualization, Risk Management (VaR, CVaR, Monte Carlo Simulation), Knowledge Engineering, Optimization, Database Engineering (RDBMS)	
B.S. in Finance , Beijing Jiaotong University Beijing, China	August 2008- June 2012
B.S.B.A in Finance , Northern Arizona University Flagstaff, AZ	August 2009 - December 2011
Sino-American 1+2+1 Dual Degree Program Dean's List	GPA: 3.8/4.0

SKILLS & CERTIFICATIONS

Programming: R, Python, SQL, MongoDB, HTML5, Tableau, JavaScript, SAS, GitHub, Bloomberg
Certificates: Bloomberg Market Concept, Financial Risk Manager (FRM) from GARP: Passed Part I

PROFESSIONAL EXPERIENCE

Research Associate Intern , Beijing Jiawo Asset Management Co., Ltd Beijing, China	June 2018 - August 2018
<ul style="list-style-type: none">Implemented data mining and quantitative research by using R on A-shares' financial and market data.Compiled visualizations and statistical results in Word and Excel for the reporting A-share Listed Company Industry Analysis and communicated findings and insights to Chief Investment Officer.Analyzed correlation between capital flows and index yields of different term structure to support investment decisions.	
Wealth Management Analyst , Bank of China Beijing, China	August 2012 - July 2017
<ul style="list-style-type: none">Evaluated and quoted interbank offered rate and coordinated financial institution departments to complete interbank deposits amount up to \$360 million.Directed due diligence and ensured internal control compliance for opening escrow accounts with private equity fund and insurance company.Led the branch retail banking team to promote intelligence counters for the purposes of improving business efficiency and save 4% labor costs.Identified analytical needs with senior executives for clients and business banking and presented findings to discover new product growth opportunities.Established social media marketing using HTML5 to increase brand awareness and advertise the department.	
E-commerce Department Intern , BOC Insurance Company LTD Beijing, China	February 2012 - April 2012
<ul style="list-style-type: none">Maintained insurance endorsement database and corresponded inquiries in timely manner.Assisted to improve the guarantee slips delivery process by designing and creating a flowchart.	

RESEARCH PROJECTS

Bitcoin Option Simulator Hoboken, NJ	February 2018 - May 2018
<ul style="list-style-type: none">Developed a webpage using Flask (Python) that connected learning algorithms and SQL database.Utilized cryptocurrency real-time data via Deribit API and derived implied volatility with Black-Scholes model.Visualized P/L curves, calibrated implied volatility surfaces and interacted with graphs in user interface.	
DuPont Analysis and Its Efficacy Hoboken, NJ	August 2017 - December 2017
<ul style="list-style-type: none">Harmonized and analyzed data from Wharton Research Data Services and Yahoo Finance using R and Tableau.Built linear regression models and classification models (LDA, QDA, KNN) to determine the efficiency of DuPont analysis for gauging company stock returns across different sectors.	
Solar Energy Industry Stock Analysis Hoboken, NJ	August 2017 - December 2017
<ul style="list-style-type: none">Visualized historical stock price and analyzed trading signals from candlestick and moving average charts.Fitted time series ARIMA models, summarized residuals, and performed Monte-Carlo simulations.	

VOLUNTEER EXPERIENCE

Treasurer , Stevens Graduate Women in Business Club Hoboken, NJ	February 2019 - Present
<ul style="list-style-type: none">Prepared and facilitated budget for events; ensured accurate and complete financial reporting.	