Yuqi Liu

Harrison, NJ 07029 | 803-297-2468 | yliu176@stevens.edu | https://github.com/iamyuqi

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: 3.943/4.0
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

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

PROFESSIONAL EXPERIENCE

Data Science Intern, MyKlovr **|** New York, NY — May 2019 - Present
- Extract, transform, load (ETL) data to improve data quality and performance for analysis in MySQL with large data sets using join, group by queries.

Research Associate Intern, Beijing Jiawo Asset Management Co., Ltd **|** Beijing, China — June 2018 - August 2018
- 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
- 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.

ACADEMIC PROJECTS

Execution in High Frequency Trading using Reinforcement Learning (Python) — Spring 2019
- Connected learning algorithms with Stevens High Frequency Trading system to realize algorithmic trading.
- Visualized training results using 3D bar charts and action distributions to analyze agent behavior.

Bitcoin Option Simulator (Python) — Spring 2018
- 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 (Tableau, R) — Fall 2017
- Harmonized and analyzed data from Wharton Research Data Services and Yahoo Finance using R and Tableau.
- Built linear regression, logistic regression models and classification models (LDA, QDA, KNN) to determine the efficiency of DuPont analysis for gauging company stock returns across different sectors.

VOLUNTEER EXPERIENCE

Treasurer, Stevens Graduate Women in Business Club | Hoboken, NJ — Spring 2019
- Prepared and facilitated budget for events; ensured accurate and complete financial reporting.