

Yuqi Liu

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EDUCATION

M.S. in Financial Analytics, Stevens Institute of Technology | Hoboken, NJ Aug. 2017 - May 2019
STEM verified degree | Graduate Certificate in Financial Statistics GPA: 3.943/4.0
Highlight Courses: Statistical Learning and Machine Learning Algorithms, Time Series (GARCH), Risk Management, Optimization, Database Engineering (RDBMS), Financial Systems, Data Visualization

B.S. in Finance, Beijing Jiaotong University | Beijing, China Aug. 2008 - Jun. 2012
B.S.B.A in Finance, Northern Arizona University | Flagstaff, AZ Aug 2009 - Dec. 2011
Sino-American 1+2+1 Dual Degree Program | Dean's List GPA: 3.8/4.0

SKILLS & CERTIFICATIONS

Python: Pandas, Numpy, Scipy, yfinance, datetime, Flask, BeautifulSoup, Requests, Bokeh, Matplotlib, StatsModels
Other Tools: R, MongoDB, MySQL/PostgreSQL, SAS, HTML, Tableau, JavaScript, Git, Bloomberg, AWS Textract
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

- Implement algorithm to generate data and perform ETL to improve data quality and performance.
- Maintain, organize and analyze large database up to 10Mib to support AI modelling in MySQL Workbench.

Research Associate Intern, Beijing Jiawo Asset Management Co., Ltd | Beijing, China Jun. 2018 – Aug. 2018

- Implemented data mining and quantitative research by using R on A-shares' financial and market data.
- Compiled visualizations and statistical results for the reporting A-share Listed Company Industry Analysis.
- Looked for web tools to implement automatically update on important news in a standardized readable format.
- Analyzed correlation between capital flows and index yields of different term structure to support investment decisions.

Wealth Management Analyst, Bank of China | Beijing, China Aug. 2012 – Jul. 2017

- Evaluated and quoted interbank offered rate and coordinated financial institution departments to complete interbank deposits amount up to \$360 million per transaction.
- 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.
- Established social media marketing using developer tools to advertise and increase brand awareness.

SELECTED 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.

Pairs Trading System (Python) Fall 2018

- Calculated critical financial statistics based on real time returns and benchmark data using Empirical package.
- Compiled the statistical results and interactive visualizations into HTML dashboard using Bokeh in Python.

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 Profit/Loss 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.