Alice Liu

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EDUCATION

THE UNIVERSITY OF CHICAGO   **Chicago, IL**
Master of Science in Financial Mathematics   **Expected December 2022**
- Courses: Portfolio Theory & Risk Management, Python, Option Pricing, Probability & Stochastic Processes

THE UNIVERSITY OF WATERLOO   **Waterloo, ON**
Bachelor of Computing and Financial Management   **August 2020**

SKILLS

Computing: Python, SQL, Jupyter, R, C++, Tableau, Java, Scala, HTML, CSS, Bash, Git, MS Office
Knowledge: Financial Markets, Machine Learning, Statistical Modeling, Data Analytics, Data Visualization, Time Series, Data Engineer, Azure DevOps, Docker Container
Trading Products: Derivatives, Fixed Income, Equities, Options, Bonds
Languages: English (fluent), Mandarin (native), Japanese (basic)
Other: AWS Cloud Practitioner, Azure Fundamentals certificate

EXPERIENCE

DELOITTE   **Ottawa, ON**
Data Engineer Consultant   **October 2020 – August 2021**
- Designed and implemented continuous integration and continuous delivery pipelines in Azure DevOps and accelerated code deployment by using YAML and PowerShell scripting to automate infrastructure creation
- Developed SQL queries and E2E test cases on QuerySurge to automate the Extract, Transform and Load (ETL) process
- Migrated the existing on-premise database over to Databricks and built an ingestion pipeline using Microsoft Data Lake Storage as the main file system using Scala

BRITISH COLUMBIA INVESTMENT MANAGEMENT CORPORATION (BCI)   **Victoria, BC**
Business Intelligence Analyst Intern   **September 2019 – December 2020**
- Analyzed and transformed data from various reporting environments such as SQL Server, Excel and developed R scripts to create financial reports
- Build interactive dashboards in Tableau to analyze data quality parameters and business operational costs
- Extended the enterprise knowledge graph, which includes data dictionary, data catalog, and business ontology in support of performance measures using Protege

FAIRVENTURES   **Kitchener, ON**
Data Scientist Intern   **January 2019 – April 2019**
- Implemented different ways of text classification with Deep Learning models in TensorFlow
- Created an interactive ShinyApp to visualize insurance claims and various statistical analysis plots
- Developed an IoT PoC to perform computer vision analytics using Raspberry Pi and OpenCV

ACTIVITIES

INNOVATION, SCIENCE & ECONOMIC DEVELOPMENT CANADA (ISED) ACADEMY   **Ottawa, ON**
Presenter   **January 2021 – February 2021**
- Presented as a team on departmental oversight on the use of AI & Analytics and tools required to optimize AI, and built interactive Miro boards for the sectors across ISED to bring their insights on implementing AI

INTEREST
- Competitive Badminton, Basketball, Tennis, Hip Hop, Boxing, Swimming, Violin