

CHRISTINA LIU

Computer Science & Financial Management Class of 2020 - University of Waterloo

Friar Luca Pacioli Fellow, GPA 3.70.

(Awarded to the top student in the Faculty of Mathematics for academic excellence and community leadership)

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TECHNICAL SKILLS

- **Software Development:** C, C++, Python, SQL, Bash, Scheme/Racket, HTML, CSS, Git
- **Data Science:** Tableau, R, Redshift, Elasticsearch, Redash, MapReduce

WORK EXPERIENCE

Ecobee

Toronto, Ontario

Software Engineering Intern

Sept 2018 – Dec 2018

- Working under the Director of Technology to enhance smart thermostat technology and in-home integrations
- Led design of a new dashboard to visualize live thermostat and demand response data, resulting in 7x performance boost

University of Waterloo Faculty of Mathematics

Waterloo, Ontario

Undergraduate Research Assistant

May 2018 – Aug 2018

- Enhanced forecasting of securities' movements through application of AR and MA time series models in R

KPMG LLP

Toronto, Ontario

Valuations Consultant Intern

Jan 2018 – Apr 2018; Jan 2017 – Apr 2017

- Constructed a regression model to back the valuation of CPPIB's \$12B investment in Antares Capital
- Led new research project on the potential applications of Blockchain technologies in derivatives trading to executive review; coordinated efforts across multiple deal teams
- Identified bottlenecks in the data analysis process, reported anomalies and improved pipeline efficiency by 50%
- Developed the pitch deck that won a new \$71M fairness opinion deal on Canadian World Fund (TSX: CWF)

Sun Life Financial

Waterloo, Ontario

Business Systems Analyst

May 2016 – Aug 2016

- Leveraged Excel macros to design automated month-end report templates, reducing reporting times by 70%
- Identified critical one-off bugs in the testing phase of new web-based work request platform "Service Now," leading to efficient deployment and deprecation of a major legacy tool
- Launched Sun Life's agile workspace initiative by delivering a successful research proposal to project managers

PROJECTS

Rogue • C++

Jul 2018

- Created a text-based remake of Rogue, a dungeon-crawler video game, as a three-person team
- Utilized multiple software design patterns and object-oriented concepts including observer pattern, decorator pattern, MVC, polymorphism and inheritance

Student Investment Fund – Senior Portfolio Analyst • Python, Bloomberg, CapitalIQ

Sept 2017 – Jul 2018

- Wrote Python scripts to extract data from online sources, reducing collection times from days to seconds
- Investment Research Challenge - Placed 1st out of 30 teams with buy recommendation on Enerplus (TSX:ERF)

Citadel Securities Datathon – Technical Paper • Python (numpy, pandas, matplotlib), R

Feb 2018

- Analyzed 60M+ records of Geotab data to investigate the correlation of high traffic locations to accident rates
- Co-authored a technical paper on the methodology, data manipulation, and key findings of the above analysis

ACTIVITIES

Volunteerism

University of Waterloo Faculty Ambassador and Orientation Leader, Women's College Hospital Volunteer, Relay for Life Executive (raised \$4000+ for the Canadian Cancer Society)

Interests

Toronto City Orchestra First Violinist, Warriors Ping Pong Club, Dance Life X Ballet