Lu Yu, Ph.D. Candidate

GEORGETOWN UNIVERSITY

ly229@georgetown.edu 215-688-6404 Blog Github LinkedIn

INTEREST: Quant Research in Corporate Asset Pricing

Education

PhD	**Georgetown University**, Economics, GPA: 3.8/4.0	Aug 2019 – May 2026
BS	**University of Pittsburgh**, Mathematics, GPA: 4.0/4.0	Aug 2015 – Dec 2018

Skills

Financial & Economic Consulting:

- **Tech Skills:** Python (Data Mining & Deep Learning), Pytorch, R, STATA, SQL, AWS(EC2, S3 & Lambda)
- **Research:** Data-driven research, Market trends analysis, & Macroeconomic impact studies
- **Modeling & Analysis:** econometric models, market structure analysis, risk analysis, financial forecasting, valuation, and portfolio management
- **Data Visualization:** Excel, MATLAB, and Tableau for creating interactive reports and dashboards

HONORS/ACHIEVEMENTS

Certifications:

- Nvidia Deep Learning
- Investment Banking Virtual Experience Program by J.P. Morgan

Graduate:

- Graduate School Tuition Scholarship fall term 2019 – current
- Graduate School Assistantship Stipend fall term 2020 - current
- Graduate School Fellowship Stipend fall term 2019 – Spring 2020

Undergraduate:

- Dean's List for fall term 2015 - fall term 2018
- Outstanding Senior in Economics Award for 2017-2018

Thesis

Title: How Much Indexing Is Good for the Market? (Mentors:Prof. Toshihiko & Prof. James Angel)

Keywords: Index Investing, Market Quality, Price Informativeness, Liquidity, Volatility

Abstract: This study examines the effects of index investing on market quality, analyzing how different levels of indexing affect price informativeness, liquidity, and volatility. The research aims to quantify the impact of index ownership on market efficiency and overall stock market performance.

Experience

Instructor, Finance, Georgetown University
Washington, DC
Sep 2020 - May 2025

- Conducted comprehensive literature reviews to extract relevant insights for research projects.
- Managed and maintained an accurate database, ensuring data integrity and accessibility.
- Performed both qualitative and quantitative data analysis, applying statistical methods to draw actionable conclusions.
- Prepared detailed progress reports to communicate findings and updates to research teams.

Teaching Assistant, Economics, Georgetown University

- Supported courses on corporate finance, financial econometrics, valuation, and risk management, focusing on key topics such as investment and financing decisions, regression analysis, capital structure, free cash flow valuation, and derivatives markets.
- Trained students to examine, manipulate, and present data in Excel, JMP.
- Led discussions on valuation methods, including DCF, WACC, and sensitivity analysis, as well as financial econometrics techniques like regression modeling, probability, and statistical inference.
- Helped students understand the applications of derivatives for hedging, speculation, and arbitrage, and facilitated learning on real options, currency risk management, and Value at Risk (VaR).

Research Assistant, McDonough School of Business, Georgetown U
Washington, DC
Jun 2023 - Dec 2023

- Self-learning Deep Learning on financial data analysis. For: Modeling Study of Currency Exchange Rate by deep learning (RNN) or physical model.
- Focus on the key factors of exchange rate and its periodic behavior.

Intern, Luffing Future LLC
Arlington, VA
Jun 2022 - Sep 2022

- Develop a python tool for Auto-Extraction financial data from public company's quarter report (image pdf data or FORM 10-Q). (with openAI tools, python packages and public accessible report in pdf or image file)
- Generate evaluation report for index investment portfolio