Lu Yu, Ph.D.

GEORGETOWN UNIVERSITY

✉ ly229@georgetown.edu 📞 215-688-6404 🔗 Blog ⌗ ly229 in Lu Yu

Interest

- quantitative research, specialized in **pricing**, product launch, **corporate finance**
- **machine learning** to develop trading algorithms
- high-frequency **trading strategies**, **market microstructure**

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:

- **Program, Software Skills and Database::** Python, R, STATA, SQL, AWS
- **Research:** data-driven research, market trends analysis, and macroeconomic impact studies
- **Modeling & Analysis:** econometric models, market structure analysis, risk analysis, financial forecasting, valuation, and portfolio management
- **Technique:** regression analysis, time series, and machine learning

General:

- **Data Visualization:** Excel, MATLAB, and Tableau for creating interactive reports and dashboards
- **Languages :** Fluent in English and Mandarin, conversational in Spanish

Thesis

Title: How Much Indexing Is Good for the Market?

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.

HONORS/ACHIEVEMENTS

Certifications:
- 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
- Academic Leadership Scholarship Award for fall term 2015 - spring term 2017
- Outstanding Senior in Economics Award for 2017-2018
- Exhibiting post illustrating Chinese Per Capita GDP in geographic maps in SPACE (Symposium for the Promotion of Academic and Creative Enquiry)

Experience

Luffing Future LLC , Data Scientist Intern — Arlington, VA — Dec 2022 - Jan 2024
- 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

Georgetown University , Teaching Assistant — Washington, DC — Sep 2020 - May 2024
- 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).

Georgetown University , Instructor — Washington, DC — Jun 2021 - Jul 2021
- 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.

University of Pittsburgh, Research Assistant

Pittsburgh, PA
Sep 2018 - Dec 2018

- Taught key concepts of international trade theory, including comparative advantage, trade policy, and trade agreements.
- Led discussions on exchange rate mechanisms, global supply chains, and the impact of tariffs, quotas, and trade liberalization.
- Designed and developed course content, including case studies and practical applications, to bridge theory with real-world trade scenarios.
- Guided students through real-world applications of trade theories and their implications for international economic policy and global markets.

University of Pittsburgh, Teaching Assistant

Pittsburgh, PA
Sep 2015 - Dec 2018

- Selected to teach and assist students in macroeconomics and microeconomics, delivering key concepts and fostering understanding of economic principles.
- Guided students in homework assignments and exam preparation, ensuring comprehension and mastery of course material.
- Developed weekly lesson plans and engaging activities to enhance student learning and participation.
- Provided constructive feedback to professors on student performance, contributing to the improvement of course content and teaching methods.