XINGRUI (VICTOR) LIU

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EDUCATION

COLUMBIA BUSINESS SCHOOL New York, NY
MS, Financial Economics 2024 - 2026
A highly selective program combines PhD and MBA courses to provide quantitative expertise in economics and finance
Related Coursework (PhD-level): Advanced Derivatives, Econometrics and Statistical Inference, Continuous Time Data

BOSTON COLLEGE Boston, MA
BA, Economics 2017 - 2021
Related Coursework: Machine Learning for Econ, Computational Investing, Financial Forecasting, Financial Economics

EXPERIENCE

TRILLIUM TRADING New York City, NY
A multi-strategy proprietary trading firm 2021 - 2023
US Equity Trader

- Managed an account with $1M buying power, achieved 10 consecutive profitable months and 9.6% annual return
- Conducted quantitative assessment and qualitative research to formulate and execute trading strategies revolving around company financial results, order flow, monetary policy adjustment, micro-level catalysts, and equity price discrepancies
- Undertook in-depth analysis on both micro and macro-economic news to reveal cause-and-effect linkages driving global market, evaluated potential impacts, and translated constructive insights into profitable trading ideas
- Responded quickly to unexpected events; took assessment of potential impacts, market reaction, and market liquidity within seconds to minutes, and traded corresponding underlying assets to profit from volatility and price discrepancies
- Integrated professional trading skills with assessment of market liquidity, market sentiment, price action, and level-2 trading book to perform best order executions across US equity and ETFs, and to manage trading book

ALPHA CAPITAL HOLDINGS, INC New York City, NY
A strategic financial and M&A Advisory firm 2020 - 2020
Investment Banking Summer Analyst

- Conducted research including industry trends, key comparable companies, precedent transactions, and M&A strategic rationales to replicate Oracle's $600M acquisition of internet management company Dyn, Inc
- Built DCF, M&A and dilution models to determine valuation of acquisition target and analyzed financial impacts on both entities involved to provide strategic investment advice; Drafted a 17-page pitch book for presentation

RESEARCH EXPERIENCE

BOSTON COLLEGE Boston, MA
Economic Honor Thesis Research on Macroeconomic Monetary Policy (2019-2021) 2019 - 2021

- Employed econometrics and machine learning techniques to develop a LASSO regression algorithm, optimizing the Taylor Rule formula to more accurately predict Federal Reserve's decision on Federal Funds Rate Adjustment
- Authored a 15-page research paper detailing revised Taylor Rule formulas tailored to various Federal Reserve chairman eras and economic cycles, with each model incorporating distinct factors crucial to the Fed's decision-making process

Quantitative Investing Algorithm Development (2020-2021)

- Developed a Python algorithm utilizing NLP and Ridge regression to identify fundamental financial metrics driving stock prices
- Utilized factors model to predict future stock price trends and establish investment positions; Back-tested algorithm with training and 5-fold cross-validation techniques to mitigate overfitting and autocorrelation problems
- Ran quantitative investing algorithm on stock market simulation platform "Quantopian" using previously untouched financial dataset; algorithm generated 14.9% annual return and 10.3% max drawdown as a result

ADDITIONAL INFORMATION

Skills: Python, R, STASS, Microsoft Office (Excel, PowerPoint, Word), reflect on failures, perform under pressure
Interests: Jungle Rafting, Deep-Sea Fishing, Horseback Riding, Esports (League of Legend top 0.01% players in the NA region)