RUMING LIU

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EDUCATION

Stevens Institute of Technology Hoboken, NJ
Doctor of Philosophy, Finance *September 2022 –*

University of Southern California Los Angeles, CA
Master of Science, Mathematical Finance *September 2019 – June 2021*

Jiangxi University of Finance and Economics Jiangxi, China
Bachelor of Economics, Finance *September 2015 – June 2019*

University of California San Diego La Jolla, CA
Extension Program, Statistics *March 2018 – June 2018*

WORK EXPERIENCE

Moody's Analytics San Francisco, CA
Financial Engineer Client Service Specialist *September 2021 – September 2022*

- Provided thorough quantitative and conceptual solutions for default risk to clients.
- Supported on products RiskCalc, CreditEdge, RiskFrontier and MIS rating via web, application, and API.
- Worked on Moody's credit model (Probability of Default, Expected Default Frequency, Loss Given Default, Distance to Default, Implied Rating, G-Correlation, Credit Migration, Risk Contribution, etc.)

China Investment Securities Guangdong, China
Derivatives Analyst *December 2018 – March 2019*

- Designed, built and maintained tools used in dynamic hedge program and derivative portfolio management.
- Assisted in developing option price forecasting model.
- Developed a detailed knowledge of volatility arbitrage and market maker trading strategy.
- Provided Front Office support for financial reporting and data mining.

China Merchants Bank Guangdong, China
Financial Data Analyst *December 2017 – January 2018*

- Took part in Bitcoin market arbitrage analysis research, worked in trading strategy and algorithm part.
- Worked with other programmer in financial products classification project by machine learning technique.
- Involved in design, testing and implementation of new financial and managerial reports.
- Wrote and published regular and ad hoc macro-economy reports.

PROJECT AND RESEARCH

- *Sentiment in the Cross Section of Cryptocurrency Returns (Link)*
- *Cryptocurrency Arbitrage Across Exchanges*
- *Front-running Game in Blockchain (Link)*
- *Cointegration Method in Statistical Arbitrage (Link)*
- *A Possible Way to Search Pairs Trading Arbitrage (Link)*
- *Thoughts on the Internationalization of Chinese RMB (Link)*

ADDITIONAL INFORMATION

Experienced with Blockchain technology: Bitcoin, Ethereum and other blockchain protocols.
Competent in Blockchain development (DApps) language Solidity, Brownie framework, Rust and Vyper.
Good at using statistical tools such as Matlab, SPSS and R to conduct quantitative research.
Familiar with statistical inference and machine learning by using Python.
Skilled in API and web mining. Have experience in MySQL and data mining.
Passed FRM examination Level I in 2017.