RUMING LIU

rumingli@usc.edu | (571) 485-5233 | https://ronming1303.github.io

EDUCATION

University of Southern California Los Angeles, CA
Master of Science, Mathematical Finance 3.90/4 *September 2019 – June 2021*

Jiangxi University of Finance and Economics Jiangxi, China
Bachelor of Economics, Finance 88.15/100 *September 2015 – June 2019*

University of California San Diego La Jolla, CA
Extension Program, Statistics 4.00/4 *March 2018 – June 2018*

WORK EXPERIENCE

Moody's Analytics San Francisco, CA
Financial Engineering Client Service Specialist *September 2021 - Present*

- Provided thorough quantitative and conceptual solutions of default risk to clients.
- Supported clients on the use of credit risk products via web and API.
- Supported internal team and clients on the credit risk model methodology.

China International Capital Corporation 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.

China International Trust and Investment Corporation Jiangxi, China
Stock Trading Assistant *June 2017 – September 2017*

- Under guidance, built algorithm for momentum and reversal trading strategy.
- Assisted in creating Excel tools and models to help dealer systematize and improve their data visualization.
- Developed a Python script tool to record and report end of day profit & loss.

TEACHING EXPERIENCE

Probability Teaching Assistant, Jiangxi University of Finance and Economics *2017 Fall*
Multivariate Statistics Teaching Assistant, Jiangxi University of Finance and Economics *2019 Spring*

Scholarly Activity

Curriculum Project and Research

- *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

Professional Skills: Developed personal autonomous trading system in equity market and cryptocurrency market (Demo). 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. Have knowledge in API and web spider. Have experience with database mySQL, version control tool Git and typesetting tool LaTeX. Passed FRM examination Level I in 2017.