

RUOBIN LIU

Goleta, CA 93117
robin28liu@gmail.com
roobnloo.github.io

EDUCATION

The University of California, Santa Barbara

September 2020 - present

PhD Statistics and Applied Probability

MA Mathematical Statistics

March 2022

The University of Michigan

September 2009 - May 2013

BS Mathematics with High Honors

BS Computer Science

ADDITIONAL EDUCATION

DePaul University

September 2019 - November 2019

Took a graduate measure theory class as a non-degree seeking student.

Grade: A

WORK EXPERIENCE

Quantitative Risk Management Inc. – Chicago, IL

July 2013 - July 2020

Software Developer

- Developed risk analysis software used by banking clients.
- Implemented tools for retrieving, processing, and displaying financial transaction data.
- Modeled portfolio optimization problems driven by industry requirements.
- Developed and maintained code on a large codebase.

Spot Trading LLC – Chicago, IL

July 2012 - Aug 2012

Software Development Intern

- Implemented an adapter from an internal system to the Boston Options Exchange.
- Contributed to a risk assessment infrastructure.

KnoAtom – Ann Arbor, MI

June 2012 - Aug 2012

Web Developer

- Worked on a team led by a professor to design an e-learning web service.

TECHNICAL SKILLS

Programming Languages

C#, C++, Python, R, Julia

Development Tools and Libraries

SciPy, NumPy, tidyverse, .NET stack, Git, L^AT_EX

Management

Agile development methodology, test-driven development

ACADEMIC ACHIEVEMENTS

University of Michigan: University Honors 2009 - 2011