

SHUNAN LIU

225 West 60th Street | New York, New York, 10023 | 7652371228 | SNLIU0823@gmail.com

Summary

Strong mathematical background and rigorous logical think to detect patterns and deductive reasoning. Specialty and quick learner in technical skills.

Education

COLUMBIA UNIVERSITY, MASTER OF SCIENCE

Applied Analytics (Data Analytics Track), Graduated December 2017

PURDUE UNIVERSITY, BACHELOR OF SCIENCE

Actuarial Science, Mathematical Statistics, and Applied Statistics, Graduated June 2016

Employment History

Bank of China New York Branch

INTERN, MARKET RISK DEPARTMENT, September 2017 – Present

- Review EPS Liquidity Stress Testing (LST) model production process including scenarios and assumptions and provide effective challenge to the FLUs. Validate LST model output and measure model performance by mapping LST production to 5G benchmark base on LCR rule.
- Review FR2052a data attributes and validate FR2052a production process including Liquidity Coverage Ratio (LCR) calculation. Establish comprehensive 5G FR2052a and LST dashboard to enhance the bank's liquidity risk management.
- Monitor and re-calibrate the bank's liquidity risk metrics and limits in compliance with risk tolerance and appetite defined in the Risk Governance Framework.
- Perform ongoing analysis on bank's liquidity portfolio to measure operational deposit, counterparty funding concentration and collateral haircuts, analyze liquidity impact by product, identify significant cash flow mismatch, forecast potential liquidity needs, and ensure liquidity buffer and contingency funding source adequacy.
- Other project participated: Enterprise Risk Assessment, Cash Flow Projection, Contingency Funding Plan, Recovery and Resolution Plan etc.

China Citic Bank Beijing Branch

INTERN, CORPORATE BANKING DEPARTMENT, June 2016 – August 2016

- Meet with corporate customers and discuss their financial requirements, and provide appropriate financial advice.
- Assist commercial loan manager and credit risk manager to examine enterprise's operation condition and draft Enterprise Credit Risk Assessment.
- Analyze corporate's annual report, project feasibility report and monitor client compliance, ensures client files are complete and up to date.
- Conduct extensive quantitative economic, industry and company research and analysis.

SKILLS AND CERTIFICATIONS

- Software and Programming Language: Excel, Access, MATLAB, SAS, SQL, VBA, Python, R
- Society of Actuaries Exam 1 / Probability, Exam 2 / Financial Mathematics and CFA Level 1 Candidate