

Siyuan Liu

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OBJECTIVE To obtain an internship position or full time position in the field of Finance/Financial Engineering, or risk management.

EDUCATION Stevens Institute of Technology | Hoboken, NJ

Master of Science in Financial Engineering

08/2016-05/2018

GPA: 3.75/4.0

Courses: Pricing and Hedging, Stochastic Calculus for FE, Applied Statistics w/ App. Finance, Intro to machine learning, Computational Methods in Finance, Intro Financial Risk Management, Advanced derivatives, Market Microstruct Trading Strategy ...

Nanjing university of science and technology | Nanjing China

Bachelor of mathematic and applied mathematic

Courses: Mathematical analysis, Real variable function& Function analysis, Complex function, Stochastic process, Analysis of time series, Macro-economy and Micro-economy.

SKILLS

Language Skills: Mandarin, English

Computer Skills: R, MS Excel, MS Word, MS PowerPoint, MATLAB, python

Modeling: Binomial Tree, Trinomial Tree, Exotic Option Pricing, Heston Model, Black-ScholesMerton Model, PCA and Factor models, Copula model, Var and CVar.

EXPERIENCE

China CITIC bank

Beijing, China

Internship

12/01/2015-2/27/2016

Learn the basic knowledge about swap, stock, trust and fund.

Learn how to communicate with clients.

Write a report about a client's investment portfolio and convince the client the accept my investment strategy.

ACADEMIC PROJECTS

Stevens Institute of Technology, Hoboken, NJ

Build a factor-based model long/short Global Macro Strategy with a Beta Target and to evaluate its sensitivity to variations of Beta.

April 2017 –June 2017

Nanjing university of science and technology. Nanjing, China

The proof of Hardy inequation.

June 2014- October 2015

Data analysis of queuing of the window in the hospital.

September 2015- October 2015

Proof and Applications of Dini derivatives.

October 2015- May-2016

LEADERSHIP EXPERIENCE

- Leader of a team to take part in a Mathematical Modeling Competition and won 2nd class prize.
- As a leader of the scientific research leader to complete a mathematic paper about the proof of Hardy inequation.