Celeste (Xiao) Liang

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Skills

Programming: Stata, Python, C++
Mathematics: Calculus and Optimization, Probability Theory and Mathematical Statistics, Ordinary Differential Equation, Time Series Analysis

Education

Boston University, Questrom School of Business — Boston, MA
M.S. Mathematical Finance & Financial Technology — January 2022

- Coursework: Statistics, Programming (R, Python, C++), Stochastic Methods of Asset Pricing

Shanghai University of Finance and Economics — Shanghai, China
B.Econ. ; B.S. Mathematical Economics — June 2019

- Academic Scholarships and awards: The Renmin Scholarship in 2016, 2017, 2018 and 2019; The Yuyou Scholarship in 2019; Outstanding Graduate of Shanghai University of Finance and Economics
- Coursework: Mathematical Analysis, Probability & Statistics, Ordinary Differential Equations, Linear Algebra, Machine Learning, C++, Econometrics, Financial Engineering

Experience

Western Securities Co., Ltd — Shanghai, China
Intern – Research Department — March 2019 - April 2019

- Developed linear regression model to identify relationship between transaction price and emission rights supply and demand of Guangdong province for 3 years (Stata)
- Drafted investment recommendations using valuation models and identified target investors to present recommendations; wrote weekly and daily report of light industry to determine growth opportunity

RUIHUA Certified Public Accountants — Kunming, China
Intern – Audit Department — July 2017 - August 2017

- Collaborated with project manager to perform audit of water control bureau and transportation department of Yunnan province; presented plan to refund 0.5 million RMB and obtained clients approval
- Partnered with legal operation department to verify bank balances for last 5 years; resolved compliance issues with few accounting and derivative investment transactions

Projects

Research camp organized by Prof. Miquel Noguer Alonso, NYU — Shanghai, China
Introduction to Financial Engineering with Python — June 2019 - July 2019

- Managed team of three members to complete final project; brainstormed on topic and proposed factor analysis as an entry point to predict stock price
- Developed a model to investigate hidden factors within more than 800 factors by adopting exploratory factor analysis (EFA) and wrote programs to sort data and achieve dimensionality reduction (Python)

University of Chinese Academy of Science — Beijing, China
Investment Decision and Quantitative Modeling Research Camp — February 2019 - March 2019

- Conducted basic asset allocation to select four stocks from stock pool of 32 stocks and built an optimal portfolio group using CAPM model with team members (Python)
- Presented final project to colleagues; explained the rationale for profit maximization methods used in project and meaning of charts output by the program.

Additional Information

Languages: Mandarin, English
Interests: Shot put (received silver medal in 2016 University Sports Meet), Swimming, Playing Chinese Zheng (level 9)
Leadership Roles: Minister of IT Department at Student Union of School of Economics at SUFE, Vice President of Student Union at High School Affiliated to Yunnan Normal University