

Shiliang Liu

Boston, MA 02215 | (617) 817-0679 | shililiu@bu.edu | linkedIn.com/in/shiliang-liu

Skills and Credentials

Programming: Python, R, Microsoft Office Suite

Mathematics: Stochastic Calculus, Monte Carlo Simulation, Regression Analysis

Certifications: Completed Bloomberg Market Concepts

Education

Boston University, Questrom School of Business

Boston, MA

M.S. Mathematical Finance & Financial Technology

Expected January 2022

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

Hong Kong Polytechnic University, Faculty of Business

Hong Kong

B.B.A. Hons. Accountancy [GPA 3.75], First Class Honor

June 2019

- Outstanding Academic Achievement Award and Dean's Honor List 2017-2019
- Coursework: Multivariable Calculus, Probability & Statistics, Differential Equations, Econometrics, Corporate Finance, Operations Research, Information Systems, Accounting

Experience

CITIC Securities

Beijing, China

Analyst Intern

Summer 2019

- Collected financial data through WIND terminal and liaised with Ernst & Young for data and documents verification. Analyzed, assimilated, and summarized data in Excel
- Participated in researching company operation, business model, and profitability
- Investigated urban construction design industry, estimated market size, examined industry direction, competition pattern, and industrial chains of leading companies
- Drafted an analysis report as part of client's approved IPO application documents

Projects

Hong Kong Polytechnic University

Hong Kong

Capstone Project – Stock Price and Economic Indices Analysis

September 2019 - May 2020

- Applied R to clean, analyze, visualize data (histogram, correlogram) of 5-digit value size
- Conducted correlation analysis on macroeconomic indices of China's real estate industry
- Assessed joint significance of 4 selected indices on stock market by using multivariate linear regression and executed Dickey-Fuller test and Durbin-Watson test to verify data stationarity and autocorrelation
- Presented FinTech application in forecasting industry and stocks suggestions based on statistical results

Additional Information

Languages: Mandarin(native), English(proficient)

Interests: Mountain biking (black diamond rating trails), scale military model, snowboarding