

Zixuan Liu

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Skills

Programming: C++, Python, R, MATLAB, Mathematica, SQL, LaTeX, HTML, SAS

Certification: 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

Tsinghua University

Beijing, China

Bachelor of Science in Pure & Applied Mathematics

June 2020

- Coursework: Linear Regression, Methods of Optimization, Financial Statistics, Applied Stochastic Processes, Numerical Analysis, Statistical Inference, Probability Theory, Complex Analysis, Mathematical Analysis, Differential Equations, Advanced Algebra, Partial Differential Equations

Experience

China Securities

Beijing, China

Quant Investment Intern

December 2019 - January 2020

- Recreated trading strategies from research reports (Python)
- Verified the parameters and results of investment models created by China Securities investment teams

Investment Intern

June 2019 - August 2019

- Assisted in collecting financial documents from clients for issuing new shares
- Tracked and analyzed financial news to assess market conditions

Projects

Tsinghua University

Beijing, China

Financial Statistics

March 2019 - June 2019

- Processed and analyzed taxation data sets of a municipality in China with application of R programming to fit ARIMA model

Tsinghua University

Beijing, China

Research Assistant

December 2018 - December 2019

- Examined an ecological stability and nutrient flow model, recreated simulations and results; found a partial differential equation of nutrient flow and applies to the cash flow in financial market
- Reviewed research on change point detection models for time series data

Additional Information

- Languages: Mandarin (native), English
- Interests: Badminton, piano
- Managed finances for student union in math department at Tsinghua University, e.g., venue booking, stage design, budget control (2017)