

Zhengyi Liu

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Skills and Credentials

Programming: Python, R, C++, VBA

Mathematics: Computational Methods, Probability Theory, Differential Calculus

Certifications: Google Analytics Certification, Bloomberg Market Concepts

Education

Boston University, Questrom School of Business

Boston, MA

M.S. Mathematical Finance & Financial Technology

Expected January 2022

Coursework: Stochastic, Statistical and Programming (python, C++) method of mathematical finance

Pennsylvania State University, Smeal College of Business

State College, PA

B.S. Finance, Minor in Mathematics (GPA: 3.7/4.0 | Dean's list)

June 2020

- Coursework: Analysis, Numerical computation, Game theory, Probability theory, Financial trading application, Advanced financial management, Security analysis and portfolio management

Experience

Credit Ease Shanghai

Shanghai, China

Private Banking Department Intern

July 2019 - August 2019

- Drafted investment reports for hedge fund projects comprising venture capital projects and mutual fund investments related to East Asian housing and real estate markets
- Employed CAPM framework to calculate expected returns and yield for on-going investment projects
- Liaison with high value clients regarding establishing family trust (clients with RMB 50 million+ AUM)

Deloitte Touche Tohmatsu

Shanghai, China

Audit & Assurance Intern

June 2018 - July 2018

- Assisted team manager in completing internal audit, including testing and return on asset valuation and cash flow analysis for three major multinational companies
- Produced statistical report on 2018 Shanghai International Film Festival

Projects

Pennsylvania State University, Smeal College of Business

State College, PA

Equity and Option Trading

July 2018 - June 2020

- Applied post-earning announcement drift and concept of noise as main strategy for daily option trading
- Utilized VBA Excel and Bloomberg terminal as data feed to achieve automatic decision-making trading

Merger and Acquisition Project for TE Connectivity

January 2019 - May 2019

- Devised feasible merger and acquisition projects and produced a SWOT analysis; led team to final round of presentation
- Utilized EBITDA, WACC pricing model to conduct a price analysis for target company, optimized merger deal with tax shield after analyzing capital structure of TE and then estimated possibility of approval

Additional Information

Language: Mandarin (native), English (fluent)

Interests: Photography (street, scenic), Bespoke tailoring (co-owning a men's wear business), Trumpet (level 8/10, certified by Shanghai Musician Association)