

Zuoying (Gloria) Liu

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EDUCATION

M.S. Mathematical Finance & Financial Technology Expected January 2023
Boston University, Questrom School of Business Boston, MA

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

B.S. Economics [GPA 3.78] June 2021
University of Washington Seattle, WA

- Departmental Honors
- Coursework: Data Analysis, Statistical Computing, Probability & Statistics, Linear Algebra, Advanced Econometrics, Private Equity and Venture Capital, Private Company Valuation

PROJECTS

Testing Pairs Trading Strategy on Intraday Data Winter 2021
Programming for Mathematical Finance, Boston University Boston, MA

- Collaborated with 5 group members, extracted historic intraday data from NASDAQ 100.
- Developed an optimal portfolio with statistically correlated pairs by conducting cointegration tests on the data
- Parameter fitted various window length in constructing the z-scores, optimized the choices of parameters in order to maximize the strategy performance.

Honors thesis: Examine the Effects of Covid-19 on Crime Incidents in U.S. Cities Spring 2021
University of Washington Seattle, WA

- Developed regression models in Stata, and examined the correlation between the crime trends in major U.S. cities and the quarterly confirmed cases of Covid-19 in 2020.
- Extracted and organized all data independently from credible sources, then built three OLS regression models to show the impacts of the pandemic on U.S. crime trends.

EXPERIENCE

Student Coordinator November 2017 - March 2020
South Campus Dining, University of Washington Seattle, WA

- Acted as Chief of Student Staff, daily responsibilities include assigning student staff to various working units, new student staff training, closing working units and calculating daily balance.
- Gained multiple skill sets including goal-driven working efficiency, team leading, and task-oriented working approach.

SKILLS AND CREDENTIALS

- **Programming:** Python, SQL, Stata, R
- **Mathematics:** Stochastic Calculus, Computational Methods, Time Series Analysis
- **Finance:** Bloomberg BMC Certification

ADDITIONAL INFORMATION

Languages: Mandarin, English, Communicational French

Interests: Reading, Cooking, Baking, Tennis