

Tianyu Liang

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SKILLS AND CREDENTIALS

Programming: R, Python, SAS, MATLAB, C++, SQL

Course fields: Mathematics, Statistics, Finance and Economics, Accounting, Risk Management, Programming

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, Finance

B.S. Actuarial Statistics [GPA 3.53] August 2017- December 2020
Pennsylvania State University State College, PA

- Coursework: Time Series, Data Analysis, Differential Equations, Statistical Computing, Linear and Integer Programming, Multivariable Calculus, Probability & Statistics, Ordinary Differential Equations, Linear Algebra, Corporation Finance, Actuarial Math, Risk and Insurance, Economics, Matrices

EXPERIENCE

Investment and Risk Management Intern March 2021 - May 2021
Inke Limited Beijing, China

- Assisted the investment team to manage a portfolio of stock using time series analysis in R-Studio and Python
- Compiled Inke's and its competitor's financial information on a spreadsheet for analysis with senior management

Quant Intern February 2020 - March 2020
Bank of America New York, New York

- Analyzed graphs of covered call, protective put and collar payoffs by understanding the process of trading and basic finance derivatives knowledge
- Compared similarities and calculated profit potential, limited risk and breakeven points of different models, including Straddle, Strangle and Butterfly Spread
- Created models in Python to help trader price financial products

PROJECTS

Pricing and selling insurance Spring 2020

- Recommended the best choice of insurance for clients by summarizing, analyzing and recognizing clients' needs
- Maximized client's benefits by calculating and comparing death benefits and premium under three models: Whole Life Insurance, 10-Year Term Insurance, and Endowment Insurance
- Ensured company's profit by applying risk management formulas into Excel

Risk Assessment of Vehicle Insurance Policy Return Rate Fall 2018

- Exploit regression analysis to compute influence coefficient and weight of each variable on the return rate
- Adopted Insurance with Policy Limit to measure the average monthly compensation amount of automobile insurance customers and contrast the average payment of customers with the same team
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ADDITIONAL INFORMATION

Languages: Mandarin, English

Interests: Jogging, piano, basketball and badminton, charity volunteer