RUNDONG LIU

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EDUCATION

Expected 12/25 — **NEW YORK UNIVERSITY** — New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance
- ***Expected Coursework:*** computing in finance, financial security and markets, risk and portfolio management, machine learning, asset pricing

09/20 - 06/24 — **UNIVERSITY OF WASHINGTON** — Seattle, WA
College of Arts and Sciences
B.S. in Computational Finance and Risk Management
- ***Coursework:*** financial markets, fixed income, risk management, machine learning, linear algebra, numerical analysis, data structures and algorithms

EXPERIENCE

07/24 - 08/24 — **CHINA POST SECURITIES CO., LTD.** — Beijing, China
Fixed Income Analyst Intern (Python, Excel)
- Implemented 10 portfolio duration strategies; identified best performing ones for each of 15 sectors; consolidated them into 1 portfolio consisting of >300 corporate bonds
- Evaluated multiple annual reports, conducted rigorous research on companies' financial, industrial, and state economic performance to contribute to corporate bond credit ratings

09/23 - 10/23 — **CITIC SECURITIES CO., LTD.** — Remote, China
Quantitative Analyst Intern (R, Python, SQL)
- Collected and analyzed historical stock data; provided suggested portfolio weights based on Markowitz optimization problem and corporate clients' risk and return preferences
- Implemented Black-Litterman model, incorporating market and investor views to refine portfolio weights; reduced their aggressiveness by 50%
- Gathered 5 years' stock market data and stored it using MySQL; implemented moving average strategy and visualized trading history

07/23 - 09/23 — **SHENZHEN CAPITAL GROUP CO., LTD.** — Shanghai, China
Quantitative Analyst Intern (Python)
- Built various quantitative factors, optimized their performance with different parameters using high frequency stock data; achieved industrial-level correlation with return rate
- Denoised sorted factors using different algorithms (e.g., PCA, k-means) and developed practical method to boost factor performance by 10%-20%
- Led 6 interns and ensured efficient communication between them and mentor; distributed assignments based on individual strengths

01/21 - 02/21 — **ZHENGXI INTERNATIONAL** — Shandong, China
FX Trader Intern
- Collected and analyzed fundamental FX trading information, including company announcements and daily trading reviews; implemented basic FX trading models
- Produced trade reports, analyzing entry signals of each trade, real-time price action, and stop-loss ranges; achieved return rate of 20% within 1 week

PROJECT

05/23 - 06/23 — **UNIVERSITY OF WASHINGTON** — Seattle, WA
Risk Report of Representative ETFs in the United States (R)
- Led team of 4 to produce risk report on 5 ETFs; explained 4-years' price trends and distribution of returns for each ETF
- Applied portfolio theory, risk analysis, and Monte Carlo forecasting process to ETFs to discover optimal portfolio weight with different risk levels

COMPUTATIONAL SKILLS / OTHERS

Programming Languages: Python, SQL, R, Excel, Java
Languages: English (fluent), Mandarin (native)