SIQI LIU

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EDUCATION

Expected 12/26 **NEW YORK UNIVERSITY** New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance

- ***Expected Coursework:*** portfolio management, stochastic calculus, dynamic asset pricing, machine learning, algorithmic trading, scientific computing

09/21 - 06/25 **SHANGHAI JIAO TONG UNIVERSITY** Shanghai, China
B.S. in Mathematics and Applied Mathematics, Minor in Accountancy

- ***Coursework:*** mathematical statistics, probability, stochastic process, time series analysis, mathematical finance, PDE, ODE, real analysis, C++, econometrics
- ***Honors/Awards:*** Outstanding Graduate (top 10%), Academic Excellence Scholarship (top 20%)

EXPERIENCE

10/24 - 12/24 **GUOLIAN FUTURES** Shanghai, China
Quantitative Research Intern (Python)

- Developed asset rotation strategies with Python, optimizing returns from stock index futures, treasury bond futures, and commodity futures based on financial indicators
- Created new timing indicators using PMI data and exchange rates to identify stagflation phases
- Built robust backtesting system that incorporated slippage and transaction costs
- Achieved backtested annual return of 19.9%, Sharpe ratio of 1.81, and max drawdown of 5%

07/24 - 09/24 **HENGTAI SECURITIES** Shanghai, China
Quantitative Research Intern (Python, R)

- Constructed Barra CNE6 style factors and operated cross-sectional regressions to get factor return matrices and residual returns for performance analysis
- Analyzed quarterly performance of stock portfolios, deriving 5.8% factor returns
- Conducted regression analysis to evaluate effect of interest rate differentials on FX futures prices, finding that contracts with maturities over 6 months achieved higher R-squared values of 0.81
- Analyzed daily stock market data with technical indicators and communicated with senior traders

01/24 - 03/24 **ERNST & YOUNG HUA MING** Shanghai, China
Audit Intern (Excel)

- Conducted credit risk audits of bank loan portfolios for client Cathay United Bank, analyzing borrower financials and key risk indicators to evaluate loan quality
- Assessed risk of more than 80 wealth management products, identifying 4% as high risk

PROJECTS

11/24 - 05/25 **SHANGHAI JIAO TONG UNIVERSITY** Shanghai, China
Volatility-Managed Multi-Factor Strategy Research (Python)

- Incorporated realized, implied, and combined volatility measures to dynamically adjust factor exposures in multi-factor portfolio based on Fama-French five-factor model
- Analyzed relationship between different volatility measures and optimal factor exposures across different skewness and volatility regimes in Hong Kong market
- Demonstrated that combined volatility approach outperformed under varying market conditions, with Sharpe ratio of 1.91 and annualized alpha of 14.8%

09/23 - 12/23 **Black-Scholes Option Pricing Model Research (Python)** Shanghai, China

- Solved Black-Scholes-Barenblatt equation with Python using forward and backward difference methods; achieved errors of less than 0.01% compared to solution from Black-Scholes model

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Python, C++, MATLAB, R, LaTeX, Origin
Languages: English (fluent), Mandarin (native)
Certification: Machine Learning from University of Washington on Coursera