

# Weiliang Liu

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## EDUCATION

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**The Ohio State University**

*Aug 2013 - May 2018*

*Bachelor Mathematics*

GPA: 3.4 / 4.0

- **Mathematics Skills:** Linear Algebra, Calculus, Probability, Statistics, PDEs, Numerical Method, Real Analysis, Stochastic Calculus
- **Programming skills:** C++ Programming, Python Programming, Database Management, Visualization Skills of Python, Tableau and Matlab, Excel Skills and VBA Programming
- Strong Finance and Economics background

## PROFESSIONAL EXPERIENCE

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**SHANGHAI QUANT HEDGE CAPITAL MANAGEMENT Co., Ltd.**

*Jun 2016 - Aug 2016*

*Data Analyst Intern, Data Analysis Department*

*Shanghai, China*

- Founded in July 2012, SHANGHAI QUANT HEDGE CAPITAL MANAGEMENT Co., Ltd. is a financial high-tech company that focuses on market neutral investment, adopting quantitative trading models and programmatic automated trading.
- **Data Collection:** Used Python to retrieve data from websites and APIs of Wind(A Chinese data supplier). Then modified the collected data to ideal form.
- **Strategies test:** Performed linear regression and statistical test to evaluate the significance of amount of market factors.
- **Efficiency Improve:** Decomposed matrix of large number of data in several way(LU, SVD ,QR) to accelerate calculation.
- **Presentation:** Created real-time interactive dashboards to assist colleagues reacting to fluctuating market. Created tableau dashboards to visualize my work.

## CERTIFICATIONS & LANGUAGES

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- **Certifications:** SOA: Exam P–Probability; SOA: Exam FM–Financial Mathematics
- **Languages:** Chinese (native) , English