Xi (Figo) Liu

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OBJECTIVE: Seeking 2012 Summer Internship using problem-solving, quantitative, analytical, and communication skills in conjunction with my flexibility and solid knowledge in financial engineering and programming

EDUCATION

Illinois Institute of Technology **Chicago, IL** **Expected June 2013**
Master in Mathematical Finance GPA: 3.66/4.00

- *Mathematical Finance topics*: Stochastic Calculus, Benchmark Models in Continuous Time, Feynman-Kac, Pricing American Type Derivatives, Volatility Risk, Jump-Diffusion Models, Short Rate Models, HJM Modeling Framework
- *Computing Topics*: C++ techniques in Financial Math and Trading Systems, Dynamics Backward Programming, Bootstrapping & Interpolation, Monte Carlo Simulation, Finite Difference Schemes
- Awarded Stuart School Dean Scholarship
- Membership: Stuart Investments, Toastmasters Club, Financial Math Lab, IAFE

Southwestern University of Finance and Economics **Chengdu, China** **June 2011**
Bachelor of Economics in Finance

ACADEMIC PROJECTS

2012 CME Trading Competition **Chicago, IL** **March 2012**

- Assisted team leader to build day trading strategies(Bollinger Band, Scalp Trading) and implemented trading futures of commodities on CQG Platform

Consumption-Investment Optimization in Portfolio **Chicago, IL** **November 2011**

- Led a team to research on how to optimize utility function of portfolios based on dynamic programming and martingale method and presented the research outcome in class

National Mathematics Contest in Modeling **Chengdu, China** **May 2010**

- Provided leadership in the project of building Household Investment Model with Regression Analysis and Optimization Approach under actual economic index and constraints by using MATLAB and LINGO

EXPERIENCE

Stuart Investments **Chicago, IL** **September 2011 - Present**
Equity Research Analyst, Energy Sector

- Received training on Market Neutral Portfolio Management, GARP Equity Valuation and Bloomberg Terminal
- Conducted equity analysis, risk analysis and presented a stock recommendation on energy sector to support investment decision and construction of actively managed $250,000 long-only US equity portfolio

Capital Securities Co., Ltd **Chengdu, China** **June 2010 - September 2010**
Trading Division Intern

- Increased time efficiency and data accuracy of semi-annual salary report process by giving suggestions on shortening report periods and reducing data size
- Improved customer satisfaction by adopting customer tailored survey based on clients' account
- Expanded over 50 student accounts by recommending manager to set up campus marketing and to sponsor conference

Industrial and Commercial Bank of China **Chongqing, China** **January 2009 - March 2009**
Customer Service Assistant

- Accountable for clients processing transactions, scheduling appointments and Raised more than 200 new clients to open their accounts by introducing bank products including mutual funds, ETFs and personal financial plans

SKILLS

Certificate: CFA Level 2 Candidate, June 2013
Languages: English (Professional working proficiency), Chinese (Fluent)
Computer Skills: C++, MATLAB, VBA, EVIEWS, MS OFFICE, BLOOMBERG and CQG Platform