

Bin Liu

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Education

Columbia University

December 2018 (Expected)

M.A. Economics

University of California, Los Angeles

June 2017

B.A. in Business Economics, minor in Mathematics and Accounting

GPA: 3.98; Major GPA: 4.0

Professional Experience

Shenyin & Wanguo Futures - Research Institute

Shanghai, China

Quantitative Research Analyst Intern

July-August, 2017

- Assist senior analyst develop momentum/reversal strategies, and backtest on CSI 300 Index using R and Excel/VBA
- Strategies include: R-Breaker, Hurst Exponent Indicator, Empirical Mode Decomposition (EMD) Indicator, Generalized Extreme Value (GEV) Distribution Indicator, Bayesian Statistical Modeling and so on

Morgan Stanley Huaxin Securities

Shanghai, China

Investment Banking Intern - Debt Capital Markets

July-August, 2016

- Assist with bond issuances on China onshore market of a total 6.4 Billion CNY: draft prospectus and due diligence reports, attend non-deal roadshows and report to investors, and attend deal pricings
- Write daily/weekly/monthly reports on Chinese bond market updates and trends
- Write research reports on industry analysis (steel, real estate), on China investment bank league tables, and on debt defaults of companies in over-supplied industries.

On-Campus Work and Research

UCLA Master of Applied Economics Program

Part-Time

Admission Assistant

February, 2016 - June, 2017

- Overview applicants' transcripts and statements of purposes, and analyze applicants' background
- Assist with program promoting events

Research Assistant

Research Assistant to Aaron Tornell, Professor of Economics at UCLA

December, 2015 - June, 2017

- Conduct literature review on China debt level issues
- Collect data, perform analysis, and produce graphic presentation for China's lending boom problem

Certificates and Distinctions

- Passed CFA Level I, CFA Level II Candidate
- 5th *CFEX Cup* Financial Futures and Derivatives Knowledge Contest - Meritorious Award, June 2017
- John J. Peterson Scholarship – UCLA Economics Department, 2015 - 2016
- Bloomberg Aptitude Test—Score: 700, 99th percentile, second place worldwide in November 2015

Software/Language Skills

- R, Python, Stata, C++, Java, TradeStation and VBA Programming
- Fluent in English and Mandarin Chinese