

# Siyuan LIU

(+86) 156-5294-4491

liu\_siyuan2015@163.com

## EDUCATION

---

**University of International Business and Economics (UIBE)**

Aug. 2012-Jul. 2016

Bachelor of Financial Engineering, GPA: 86/100

- Main courses: *Mathematical Analysis, Probability Theory, Mathematical Statistics, Applications of Stochastic Process, Financial Time Series Analysis, Econometrics, Macroeconomics, Microeconomics, Mathematical Economics, Financial Engineering, Financial Data Processing and Analysis*
- Scholarship of Outstanding Academic Performance at UIBE (top 10%)
- Certificate of Securities Qualification, Certificate of Statistics Qualification

## RESEARCH EXPERIENCE

---

**Comparison among Different Distribution Hypotheses of VaR Measurement Models** | UIBE | RA

Mar. 2015-Jul. 2015

Advisor: Haibin XIE, Lecturer at the School of Banking and Finance, UIBE

- Characterized data by ARCH effect test and ACF/PACF plot of daily logarithm return of DAX index
- Fitted the return with RISKMETRICS and GARCH model under t-distribution and normal distribution respectively
- Carried out in-sample-test including LR-test and J-B test; back-tested the model with out-sample data
- Provided a comprehensive presentation on the empirical part of the paper

**Research on the Effect of Annual Announcements on the Stock Market** | UIBE | RA

Mar. 2015-Jun. 2015

- Collected data regarding annual announcement dates, closing prices and market trading from CSMAR database; used SAS to eliminate abnormal data and select data within the event period
- Created regression equations by applying CAPM model to find out whether abnormal returns occurred after annual reports
- Conducted significance tests (t-tests) to determine if the abnormal return was significant

**Analysis on the Relationship between Urbanization and the Tertiary Industry in China** | UIBE

Sep. 2014-Jan 2015

Advisor: Fred Egnst, Associate Professor at the School of International Trade and Economics, UIBE

- Selected per capita GDP, the percentage of tertiary industry, and the difference of annual per capita income between people in urban and rural areas as independent variables
- Built log-linear multiple regression model by studying 31 states' panel data in China; tested the significance of each variable and adjusted them
- Authored the paper "*Analysis on the Relationship between Urbanization and the Tertiary Industry in China*"

## WORK EXPERIENCE

---

**China Bond Rating Co., Ltd** | Summer Intern in Finance Department of Rating Business Headquarters | Beijing Aug 2015 -Oct 2015

- Organized and input information regarding companies' annual reports and guarantee conditions
- Participated in setting up a financing guarantee platform for companies; in charge of researching companies, including establishing a syllabus and interviewing with managers
- Rated companies according to their guarantee abilities and liquidity risks using models of finance data and other indices

**China Everbright Bank, Taiyuan Branch** | Summer Intern | Taiyuan

Jul. 2013 -Aug 2013

- Assisted in organizing and auditing contracts of commercial mortgages
- Participated in the promotion of credit cards, including document writing and information classification
- Responsible for daily reception, auditing, and recording of the daily costs

## LEADERSHIP AND ACTIVITIES

---

**OVAL International Business Contest for Students** | Program Leader

Apr. 2014-Present

- Nominated in the semi-finals as one of the top 30 out of over 330 participants
- Organized and planned internal and external activities such as the 2014 Alumni Party

## SKILLS

---

Language: Chinese (native), English (fluent)

Computer: C++, MATLAB, Eviews, SPSS, SAS; Office Applications: Microsoft Office, Photoshop

Additional Information: Drama, Minister of Erhu in UIBE Chinese traditional orchestra, Secretary of UIBE Voluntary Group