LIU Ruiyang

Mobile: +852 68443577, +86 13530168304

Email: zccarli@connect.hku.hk

Address: Pok Fu Lam, Hong Kong

EDUCATION

[The University of Hong Kong]   **Sept 2023 ~ Currently**

[PhD in Finance]

- ➢ Macroeconomics, Microeconomics, Econometrics
- ➢ Empirical asset pricing and asset pricing theory
- ➢ Macro Finance
- ➢ Corporate Finance

[The University of Hong Kong]   **Sept 2022 ~ July 2023**

[Master of Finance in Financial Technology]

- ➢ Quantitative Trading
- ➢ Machine Learning and Artificial Intelligence in Finance
- ➢ Big Data

[University College London]   **Sept 2019 ~ June 2022**

[Bachelor of Science, BSc Chemistry]

- ➢ Machine Learning
- ➢ Scientific Programming

WORK EXPERIENCE

[Bank of Shanghai (Hong Kong)]   **July 2023 ~ Aug 2023**

[Risk management]

- ➢ Provided daily comprehensive reports to the bank's senior management, outlining the risk profile and aligning with the bank's risk appetite.
- ➢ Conducted stress tests to evaluate the bank's vulnerability to various adverse scenarios.

[The University of Hong Kong, Hong Kong]   **May 2023 ~ July 2023**

[Research assistant]

- ➢ Applied transformer-based named entity recognition and generative AI to aggregate news alerts from various sources.
- ➢ Addressed generative AI limitations to ensure consistent results and minimize the risk of misleading information.

[China Resources Holdings Co., Ltd, Shenzhen]   **July 2021 ~ Sept 2021**

[Strategic sourcing]

- ➢ Conducted cost comparison and analysis.
- ➢ Handled project proposal, purchase orders, and procurement contracts.

[Hybio Pharmaceutical Co., Ltd, Shenzhen]   **May 2021 ~ July 2021**

[Quality Analyst]

- ➢ Conducted quantitative assays of active pharmaceutical ingredients.
- ➢ Performed data analysis in tracking drug performance.

[Wayho Co., Ltd, Shenzhen]   **July 2020 ~ Aug 2020**
[Quality Assurance]

- ➢ Reported testing progress, results, and issue logs.
- ➢ Developed automated test scripts using Python.

CERTIFICATE
[Certificate in Quantitative Finance (CQF)]   **June 2023 ~ Dec 2023**

- ➢ Asset pricing (derivatives & fixed income) models
- ➢ Machine learning and data science

RESEARCH INTEREST
[Diversification announcement on social media, a premium or bubble?]   **Summer 2024**

- ➢ Try to find the causality pattern between diversification decision and stock market reaction and provide empirical evidence.
- ➢ Test the growth option hypothesis and separate the stock market fluctuation from the firm bubble.

SKILLS & INTERESTS
Language:
- ➢ English
- ➢ Mandarin

Skills:
- ➢ Python, SQL, MATLAB
- ➢ Microsoft office (Word, PPT, Excel)

Interests:
- ➢ Piano, Sports, Gym workout